

#### Detailed instructions for submitting the interim STS notification template(s) to ESMA:

1. If you are providing an STS notification for a securitisation for a public securitisation, then you must follow all of the instructions below. NB: 'Public securitisations' are defined as those securitisations that are not falling under the scope of Article 7(1)(c) of the Securitisation Regulation (where a prospectus has not been drawn up in compliance with Directive 2003/71/EC of the European Parliament and of the Council). **Please note that failure to comply with these instructions may lead to either a rejection of the STS notification submission or delays in making it available on ESMA's website.**

2. Using the worksheets in the public securitisations STS notification template file (ANNEX\_I, ANNEX\_II, and/or ANNEX\_III), select the appropriate template(s) to be completed, as per *Commission Delegated Regulation (EU) .../...* [include reference to [include full reference to the STS notification RTS]]. Additional columns have been provided for background information.

3. Complete the template(s) in a manner that complies with *Commission Delegated Regulation (EU) .../...* [include full reference to the STS notification RTS].

For ease of reference (but without prejudice to the obligations under the technical standards), fields that must always be completed have been highlighted in blue.

For ease of reference (but without prejudice to the obligations under the technical standards), conditional fields (i.e. those that must sometimes be completed depending on the type of instrument) have been highlighted in beige.

4. Once the STS notification template(s) has been completed, save this file, attach it in an email, and send the email to [STSnotifications@esma.europa.eu](mailto:STSnotifications@esma.europa.eu), in adherence with the following modalities:

- Please send only one email per securitisation. Where multiple STS notifications are being submitted (e.g. for two or more securitisations), please send one email per securitisation. For example, where a notification is being made for an ABCP securitisation that requires notification of both the transaction and programme compliance with the STS criteria, then Annex I in the public securitisations STS notification template file should be deleted and Annexes II and III should be completed, and this single saved file should be submitted in one email.
- After sending your first communication to ESMA, your firm must consistently use the same email address to send any further STS notification files to ESMA. Failure to do so may lead to ESMA being unable to recognise your email address and the STS notification file being rejected.
- Where a notification is being made for a non-ABCP securitisation, then Annex I should be completed and Annexes II and III deleted, and this completed file sent in one email.
- Where a notification is being made for an ABCP Programme only, then Annexes I and II should be deleted and Annex III should be completed, and this file saved and sent in an email to ESMA.
- If you are providing an updated STS notification, then you are invited to indicate what has changed since the previous STS notification, in the body of the email.

5. The email subject line must be written in the following manner: [SECU]: LEI - UNIQUE\_IDENTIFIER - STATUS where:

- LEI is the legal entity identifier of the report submitting entity and must match fields (STSS2, STSAT2, and/or STSAP2, as applicable),
- UNIQUE\_IDENTIFIER is the securitisation identifier assigned by the reporting entity and must conform to the identifier set out in Article 11 of the disclosures technical standards (see pages 71-72 here: [https://www.esma.europa.eu/sites/default/files/library/esma33-128-474\\_final\\_report\\_securitisation\\_disclosure\\_technical\\_standards.pdf](https://www.esma.europa.eu/sites/default/files/library/esma33-128-474_final_report_securitisation_disclosure_technical_standards.pdf)), and
- STATUS is either "NEW", "UPDATE", or "CANCELLATION"

For example, a submission of a new STS notification for a securitisation with a unique identifier of 5493000IBP32UQZ0KL24N201801 from a reporting entity with LEI code 5493000IBP32UQZ0KL24, should have the following subject line in the email: [SECU]: 5493000IBP32UQZ0KL24 - 5493000IBP32UQZ0KL24N201801 - NEW. An update to that STS notification for that same securitisation at a later stage should be submitted using an email with the following subject line: [SECU]: 5493000IBP32UQZ0KL24 - 5493000IBP32UQZ0KL24N201801 - UPDATE.

6. ESMA will then process the files and apply the validation rules set out in Annex 1 of the technical reporting instructions (see ESMA's securitisation policy activities webpage).

7. In case of questions, please refer to Annex 2 in the technical reporting instructions and if this does not answer your question then please send an email to [securitisation@esma.europa.eu](mailto:securitisation@esma.europa.eu). PLEASE DO NOT send any question emails to [STSnotifications@esma.europa.eu](mailto:STSnotifications@esma.europa.eu) (this address is reserved only for the processing of STS notifications).

