| FSD reference | RTS field code | Mandatory/Condi tional/Optional | Field name | Box to complete | Field format | Field description | Technical guidance | RTS field name | RTS Content to be reported | Background informatioin: Article of regulation (EU) 2017/2402 | Background information: applicable explanation type for this field | Background information: Article of Regulation (EU) 2019/980 |
|---------------|----------------|------------------------------------|--|--|-------------------|--|--|--------------------------------|--|--|--|--|
| | | | | | | | STS notification identifier for STS notifications reported before the release of the new ESMA Register of STS notifications. This field should be the same as the entry in STSS4 - Securitisation unique identifier. | | | | au uns nell | |
| NO | STSS3 | c | STS notification identifier | Public | {NOTIFICATION ID} | The unique identifier as assigned by ESMA to the previously notified STS notification. | In the exceptional case of STS notifications on securitisations for which multiple STS notifications were submitted by different reporting entities on the same securitisation indications were submitted by different reporting entities on the same securitisation discretifier (six it may be the case for matter trust securitisations or ABCP transactions with multiple sponsors), this field should contain the unique identifier or be STs notifications assigned by ESMA (STSS4 - Securitisation unique identifier utilized by a 2-digits classification code). This field should be left blank otherwise. | Notification identifier | Where reporting an update, the unique reference number assigned by ESMA to the previously notified STS notification. | N/A | General information | |
| N1 | | М | Securitisation type | Public | {LIST} | Securitisation type may be 'Public' or 'Private' | Only possible values in Box to complete are "Public" and "Private" Field codes are highlighted in amber if the field is left blank or has errors in format. | Securitisation type | | N/A | General Information | |
| N2 | STSS0 | М | Designated Entity LEI | S493000LM0MZ4IPMGM90 | {LEI} | The LEI of the Designated Entity in accordance with Article 27(1) of Regulation (EU) 2017/2402 | Only one LEI should be reported in Box to complete and it should be one of the originators or sponsors. This LEI should exist at the GLBif database. The NER code assigned to the ST so collination reporting entity should be authorised for this Designated Entity LEI for the date at which the notification will be submitted as final. Field codes are highlighted in amber if the field is left blank or has errors in format. Note: The relevant competent authority of the Designated entity is requested during the registration process of that Designated Entity into the STS register system. | First contact point | Legal Entity identifier (I.El) of the entity designated as the first contact point and name of the relevant competent authority | Article 27(1) | General Information | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N3 | STSS1 | c | Instrument ISIN | ES0305676001; ES0305676019; ES0305676027; ES0305676027; ES0305676050 | {ISIN} | Where available, the international security identification code(s) (ISIN). | ISIN (12-character alphanumeric code) should be reported in Box to complete where available. Where multiple ISIN codes are reported, "," separator should be used without any space. The same ISIN should not be reported multiple times. Field codes are highlighted in amber where: - the field has errors in format; or - the fields \$1531-58N, \$1531-instrument code type and \$15351-instrument code are left black. | Instrument identification code | Where available, the international security identification code (SNI) or codes. If no SNI is available, then any other unique securities code assigned to this securitisation. | | | |
| N4 | STSS1 | c | Instrument code type | | {ALPHANUM-35} | If no ISIN is available, the name of the unique securifies code assigned to this securification | Instrument code type and instrument code should be reported in Box to complete where GNI is not available. To be used to define the instrument code type (such as CLISP). Where no international code is assigned to this securifisation, at least one internal code should be reported in field 5TSSL-instrument code and "INTERNAL" should be reported in this field. Where multiple codes are reported, "," separator should be used without any space between each code type. That may lead repetition of the same code type (CUSPP_CUSP). Field codes are highlighted in amber where: -3TSSL-instrument code type is left blank whereas STSSL-instrument code is reported; or the Fields STSSL-INSTSL-instrument code are left -16st has errors in format. | | | | | |
| NS | STSS1 | c | instrument code | | {TEXT-100} | If no ISIN is available, any other unique securities code such as a CUSIP, assigned to this securitisation | Instrument code type and instrument code should be reported in Box to complete where ISN is not available. To be used to report the instrument code that is not ISN (such as CUSIP). Where no international code is assigned to this securification, at least one internal code should be reported in this field. Where multiple codes are reported: "," separator should be used without any space between each code. That may lead to repetition of the same code type (CUSIP Value). [CUSIP Value]. STSS-Instrument code is with bank whereas STSS-instrument code type is reported; or -fields STSSI-ISN, STSSI-Instrument code by the state of the same code is the complete of the same code is the same code in the code is the code of the same code is the code of the same code is the code of the co | | | | | |
| NG | STSS2 | c | Originator LEI | S493000LM0MZ4IPMGM90 | {LEI} | The LEI of the originator(s) | There has errors in termal. Originator List should be reported in Box to complete for each originator in that securitation. At least one Sponsor List or Driginator List should be provided. Reported List should exist at the GLIEF database. Where multiple List are reported, "separator should be used without any space Field codes are highlighted in amber where:neither Sponsor List nor Originator List reported, orfield has errors in format. | Legal Entity Identifier (LEI) | The LEI of the originator(s) and sponsor(s) and, where available, original lender(s). | N/A | General information | Rem 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980 |
| N7 | STSS8 | c | Originator country | SPAIN | {COUNTRY_EU} | The country of establishment of the originator(s) | When only one originator is reported, please use this Box to complete to report the unique country. Select the relevant EEA country in the drop-down list of Box to complete. Field codes are highlighted in amber where: -both Originator country and Originator country (if multiple countries) are left blank where Originator is imported, or -both Originator country and Originator country (if multiple countries) are filed-in; or -feet has errors in format. | Country of establishment | Where available, the country of establishment of the originator(s), sponsor(s), SSPE(s) and original lender(s). | Article 18 and 27(3) | General information | N/A |
| N7 | STSS8 | с | Originator country (if multiple countries) | | {COUNTRY_EU_LIST | The country of establishment of the originator(s) (if multiple originators from different countries) | When several originators are reported, please use this Box to complete to report the full list of countries." *separator should be used between each EEA country (in the same order used for the originator LEI). That may lead to repetition of the same country (IRELAND,CZECALA). Field codes are highlighted in amber where: -both Originator country and Originator country (if multiple countries) are left blank where originator (LEI is reported, or -both Originator country and Originator country (if multiple countries) are filled-in; or -the number of Originator (LEI is different from the number of Originator countries (if multiple countries). -only one country is reported, or -feel has errors in format. | Country of establishment | Where available, the country of establishment of the originator(s), sponsor(s), SSPE(s) and original lender(s). | Article 18 and 27(3) | General Information | n/a |
| N8 | STSS2 | c | Sponsor LEI | | {LEI} | The LEI of the sponsor(s) | Sponsor LEI should be reported in Box to complete for each sponsor in that securitization. At least one Sponsor LEI or Originator LEI should be provided. Reported LEI should exist the CLEIF database. Where multiple LEI are reported, "," separator should be used without any space Field codes are highlighted in amber where:neither Sponsor LEI nor Originator LEI is reported, or -field has erron in format. | Legal Entity Identifier (LEI) | The LEI of the originator(s) and sponsor(s) and, where available, original lender(s). | N/A | General Information | Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980 |
| N9 | STSS8 | c | Sponsor country | | {COUNTRY_EU} | The country of establishment of the sponsor(s) | When only one sponsor is reported, please use this Box to complete to report the unique country. Select the relevant EEA country in the drop-down list of Box to complete. Field codes are highlighted in amber where: -both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor IC its reported; or -both Sponsor CID is reported; or -both Sponsor country and Sponsor country (if multiple countries) are filled-in; or -feld has errors in format. | | | | | |
| N9 | STSS8 | С | Sponsor country (if multiple countries) | | {COUNTRY_EU_LIST | The country of establishment of the sponsor(s) (if multiple sponsors from different countries) | When several sponsors are reported, please use this Box to complete to report the full list of countries. "* reparator should be used between each EEA country (in the same order used for the sponsor LEI, That may lead to repetition of the same country (IRELANDI/TAX-)RELANDICATOR). IRELANDICATOR are highlighted in amber where: -both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEI is reported, or -both Sponsor country and Sponsor country (if multiple countries) are filled-in; or -the number of Sponsor LEIs different from the number of Sponsor countries (if multiple countries) are filled-in; or -the number of Sponsor country (if multiple countries) are filled-in; or -the number of Sponsor LEIs different from the number of Sponsor countries (if multiple countries) are filled-in; or -the filled insertion in format. | Country of establishment | Where available, the country of establishment of the originator(s), sponsor(s), SSPE(s) and original lender(s). | Article 18 and 27(B) | General information | N/A |
| N10 | STSS2 | 0 | Original Lender LEI | 5493000LM0MZ4JPMGM90 | {LEI} | The LEI of the original lender(s) (where available) | Original lender LEI should be reported in Box to complete where available. Where reported, this LEI should exist at the GLEI disablese. Where multiple LEI are reported, "," separator should be used without any space Field codes are highlighted in annew where the field has errors in format. | Legal Entity Identifier (LEI) | The LEI of the originator(s) and sponsor(s) and, where available, original lender(s). | N/A | General Information | Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980 |
| N11 | STSS8 | 0 | Original Lender Country | SPAIN | {COUNTRY_WORLD | The country of the original lender(s) (where available) | Original lender country should be reported, please use this Box to complete to report the winque country. Select the relevant country in the drop-down list of Box to complete. Field codes are highlighted in amber where: - Original lender Country and Multiple countries Box to complete is left blank whereas Original lender Country and Multiple countries Box to complete is left blank whereas original lender Country and Original lender Country (if multiple countries) are filled- in; or - field has errors in format. | | Where available the country of | | | |

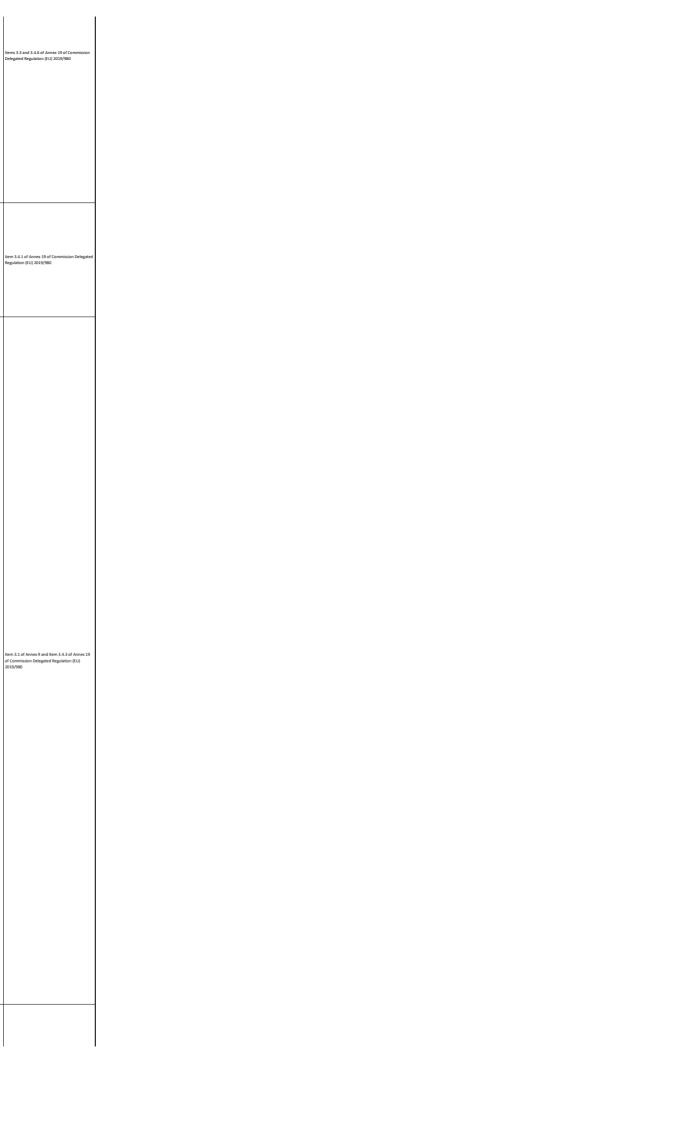
| | | | | | | I | When several original lenders are reported, please use this Box to complete to report the | i | errors aromaes, one country or | 1 | 1 | |
|-----|--------------|---|---|--|----------------------------|--|--|------------------------------------|--|----------------------|---------------------|--|
| N11 | STSS8 | c | Original Lender Country (if multiple countries) | | | The country of the original lender(s) (where available) | full kit of countries. "" separator should be used between each country (in the same order used for the original lender LEI). That may lead to repetition of the same country (IRELAND.TAX.PIELAND.CECOMA). Feld codes are highlyded in ambor where: the original lender country is not consistent with the Original lender LEI; or the original lender country and consistent with the Original lender LEI; or the original lender country and Original lender country (if multiple countries) are filleding. or the number of Original lender LEIs as different from the number of Original lender countries. Or only one country is reported; or only one country is reported; or | Country of establishment | establishment of the originator(s), sponsor(s), SSPE(s) and original lender(s). | Article 18 and 27(B) | General Information | N/A |
| N12 | STSS8 | 0 | SSPE Country | SPAIN | {COUNTRY_EU} | The country of establishment of the SSPE(s) | - field his errors in formst. SSPE country should be reported in Box to complete where available. When several SSPEs exist and they have the same country, please fill-in the country only once. Select the relevant EEA country in the drop-down list. Field codes: we hishikithed in amber where the field has errors in format. | | | | | |
| N12 | STSS8 | c | SSPE Country (if multiple countries) | | {COUNTRY_EU_LIST | The country of establishment of the SSPE(s) (if multiple SSPEs from different countries) | When several SDRs exist and they do not have the same country, please use this Box to complete to report the full list of EEA countries. "" separator should be used between each country. That may lead to repetition of the same country (IRELAND,TRAY; SELAND,TECHA). Field codes are highlighted in amber where: - both SDR country and SDR Country (if multiple countries) are filled-in; or - only one country is reported; or - field has error is format. | Country of establishment | Where available, the country of establishment of the originator(s), sponsor(s), SSPE(s) and original lender(s). | Article 18 and 27(3) | General Information | N/A |
| N14 | STSS4 | м | Non-ABCP securitisation unique identifier | S493000LM0MZ4IPMGM90N202201 | (SECURITISATION ID) | The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224 | The unique non-ABCP securitisation identifier which remains unchanged throughout the entire securification life cycle – consists of the following components: a) The Legal Entity identifier (LII) of the initial disclosure reporting entity under the disclosure report which submitted the initial information; b) The letter N for non-ABCP securitisation; b) The letter N for non-ABCP securitisation; c) The less odgs to require life number corresponding to the order in which information should each securitisation in a decipied properties of the less of the letter of some less of the letter of letter in securitisation in that year, and so on. In the event of multiple insultaneous securitisation, the disclosure template reporting entity can define the order of each securitisation at its discretion. Field codes are highlighted in amber if the field is left blank or has errors in format. | | | | | |
| N15 | STSS4 | М | Multiple STS notifications flag | N | {Y/N} | Indicates whether several STS notifications may be issued for this securitisation identifier | Box to complete should contain "\" where several STS notifications may be issued for the same securifisation identifier by the same reporting entity. Field codes are highlighted in amber if the field is left blank or has errors in format. Box to complete should contain the reason why several STS notifications may be issued for | Unique identifier | The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224. | N/A | General Information | N/A |
| N16 | STSS4 | c | Multiple STS notifications reason | | {Master Trust/Other} | Indicates the reason for which several | the same securitisation identifier by the same reporting entity. Only possible values in Box to complete are: - Matter Trust - Other Field codes are highlighted in amber where: | | | | | |
| N17 | STSS4 | c | Multiple STS notifications comment | | {TEXT-5000} | STS notifications may be issued for this securitisation identifier | - field is left blank and Multiple STS conflications flag is equal to "\"; or - field has errors in format. Box to complete should contain additional explanation when several STS notifications may be issued for the same securification identifier by the same reporting entity. Field codes are highlighted in amber where: - field is left blank and Multiple STS notifications flag is equal to "\"; or - field has errors in format. | | | | | |
| N18 | STSSS | c | Prospectus Country | SPAIN | {COUNTRY_EU} | For public securitisations that are not exempt from the obligation to publish a prospectus, the country of the relevant competent authority issuing the prospectus should be provided | Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank. For public securitisations that are not exempt from the obligation to publish a prospectus, settlet the relevant EAC quouttry in the drop-down list. Field codes are highlighted in amber for public securitisations where: -STSSS-prospectus country is left blank and no exemption on prospectus is reported, or -fletch has errors in format. | | | | | |
| N19 | STSSS | c | Prospectus identifier | [*Pending] | {TEXT-100} | For public securifisations that are not exempt from the obligation to publish a prospectus, identifier should be provided. | Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, the field may be left blank. Where the prospectus denotifier should be reported as soon as possible and at the least no later than 15 days after the coloring of the transaction should be and at the least no later than 15 days after the coloring of the transaction should be proported as soon spossible and at the least no later than 15 days after the coloring of the transaction should be proportion identifier, the proportion identifier feed should be filled in with "Not provided by the relevant competent authority." Field codes are highlighted in amber for public securitisations where: - 57555 prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in formst. | Prospectus identifier | Where available, the prospectus identifier as provided by the relevant competent authority. | N/A | General Information | N/A |
| N20 | STSS5 | c | Exemption on Prospectus | | {TEXT-5000} | Where the public securitisation is exempt from publishing a prospectua, concine explanation explaining why this relevant article of the prospectus regulation | Mandatory for public securitisations that are exempt from the obligation to publish a prospectus. For all securitisations that are not exempt from the obligation to publish a prospectus, the field should be left blank. But to complete should contain a concise explanation describing the reason for such an exemption. Field codes are highlighted in amber where fields 51555-Exemption on prospectus, \$1555- Prospectus Country and \$1555-Prospectus identifies are Filled. Field codes are highlighted in amber for public securitisations where: \$12555-Exemption on prospectus, \$1555-Prospectus Country and \$1555-Prospectus cleanifies are Filled. **FIRST-SEXEMPTION on prospectus, \$1555-Prospectus Country and \$1555-Prospectus cleanifies are Filled. **FIRST-SEXEMPTION on prospectus, \$1555-Prospectus Country and \$1555-Prospectus cleanifies are Filled. **Filled has errors format.** | | | | | |
| N21 | STSS11 | М | Issue date | 14-11-2022 | {DATE_TEXT-YYYY- MM-DD} | Where a prospectus is drawn up in compliance with Regulation (EU) 2017/1129, the date on which the prospectus was approved. If not, the closing date of the most recent transaction. | The notification may be submitted as a draft notification in advance of the issue date but should be submitted as a final STS notification at the issue date at the earliest. Example: 2020-01-31 (text format) Field codes are highlighted in amber where field is left blank or has errors in format. | Issue date | Where a prospectus is drawn up in compliance with Regulation (EU) 2017/11294[4], the date on which the prospectus was approved. In all other cases, the closing date of the most recent transaction. | N/A | General Information | N/A |
| N22 | STSS6 | c | Securitisation Repository name | European DataWarehouse GmbH | {LIST} | under the list of registered | Mandatory only to public securitisations. The field may be left blank for private securifications. Select in the drop-down list the relevant name of the Securification Repository as it is available under the last of registered Securification Repositories published on the ESMA workbet at https://www.securia.orupa.cuthics/desAuff/left/selny/securi-griester-securification Repositories published on the ESMA workbet at https://www.securia.orupa.cuthics/desAuff/left/selnys/securi-griester-securifications or field has errors in format. | Securitisation Repository | Where available, the name of the registered securitisation repository. | N/A | General Information | N/A |
| N23 | STSS7 | М | Securitisation name | SANTANDER CONSUMER SPAIN AUTO 2022-1, FONDO DE TITULIZACIÓN | {TEXT-100} | The securitisation name. | Box to complete should contain the name of the securification. The field should be filled in with "Not available" for private securifications that do not have any securification name. Field codes are highlighted in amber if the field is left blank or has errors in format. | Securitisation name | The securitisation name. | N/A | General Information | Section 4 of Annex 9 of Commission Delegated Regulation (EU) 2019/980 |
| N25 | 575510 | М | Underlying exposures classification | auto loans/lesses | (151) | The type of underlying exposures including: 1) residential mortgages; 2) commercial mortgages; 3) credit facilities provided to including including for provided to includinal for personal, family or household desiration groups and provided to any open desiration and lesses, provided to any type of enterprise or corporation; 5) auto learn/jease; 6) credit card receivables; 7) trade receivables; 8) others. | Only possible values in Box to complete are: -residential mortgages -residential mortgages -credit follities provided to individuals for personal, family or household consumption purpose; -credit follities, including loans and leases, provided to any type of enterprise or corporation; - and loans/leases - redict-and receivables - trade receivables - trade receivables - others - Select in the drop-down list the relevant Underlying exposures classification Field codes are highlighted in amber if the field is left blank or has errors in format. | Underlying exposures classificatio | The type of underlying exposures including: 1) residential loans that are either secured by one or more mortgages on residential loans that are either secured by one or more mortgages on residential immovable property or that are thing parameter by an eligible protection provider among those either provider among those either provider among those either provider among those either provider and provider as set out in Part There, Tiel I. Chapter 2 of that Regulation; 2) commercial immovable property, uncluding offices or other commercial movember of the provider provider to a commercial movember of the provider property in charge of the provider provider to a reliable property or credit califies, including loans and leases, provided to any type of enter price or corporation; 3) and to loan provided to any type of enter price or corporation; 3) and to loan provided to any type of enter price or corporation; 3) and to loan price of the provider to any type of enter price or corporation; 3) and to loan price of the provider to any type of enter price or corporation; 4) order card receivables; 4) order card receivables; 5) and to loan price of the provider to any type of enter price or corporation; 5) and to loan price of the | N/A | General Information | N/A |

| N26 | MATE | , | | ented | (DATE TEST-YYYY- MM-DD) | The initial date of notification to ESMA of the STS notification. | The initial outification date should be left empty. For STS conflications reported before the new Register goes live, the initial notification date will be automatically retrieved from the list of traditional securitizations meeting the STS registerments (highly-lower seame surpropulse) equilibrough results (referrable) librory reports 312-780 Jecuritizations, designated_as_sts_as_from_01_01_2019 regulation_3402_2017_2 also Librory STS notifications reported after the new Register goes live, the initial notification date will be retrieved from the first successful submission date of the final STS notification. | | | | | |
|-----|---------|---|---|---|-----------------------------|---|---|---|---|----------------|---------------------|--|
| N27 | STSS12 | м | Last notification date | | {DATE_TEXT-YYYY-MM-DD} | The date the STS notification was submitted. | The last notification date in 80 schoold be filled in with the date when the notification file is submitted as a drift 575 notification. The notification date as published in the public register of STs notifications will be computed by the system from the date when the draft STs notification will be submitted as final. The notification may be submitted as a draft notification in advance of the issue date of the securitisation but the submitted as a final STS notification at the issue date at the earliest. Example: 2000-01-31 (text format) Field codes are highlighted in amber where; - field is left blank; or - last notification date is in the future; or | Notification date | The date of notification to ESMA. | N/A | General Information | N/A |
| N28 | STSS13 | М | Authorised Third party flag | У | {v/n} | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (IIV) 2017-2002, indicator that the compliance with the STS criteria was confirmed by that authorised third party firm. "It is reported where no authorised third party has provided STS verification seeming the service of the service | **-Set to include the set of the stude; or *-Fetch has errors in format Box to complete should contain "" where an authorised third party has provided STS verification services and confirmed the compliance with the STS criteria. Field codes are highlighted in amber if the field is left blank or has errors in format. Field is mandatory in box to complete when Authorised Third Party flag for STSS33 is | Authorised Third party | Where an authorised third-party has provided 5TS verification services in accordance with Arcide 20(2) of Regulation (EU) 2077-20(2), a statement that compliance with the STS criteria was confirmed by that authorised third party. | Article 27(2) | General Information | N/A |
| N29 | STSS13 | с | Authorised Third party statement | [*Pending] | {TEXT-5000} | provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, a statement that compliance with the STS criteria was confirmed by that authorised third party firm. | reported with "Y". Field codes are highlighted in amber where - field is let blank and "Y" is reported for the authorised third party flag; or - field is filled-in and "N" is reported for the authorised third party flag, or - field has errors in format | | firm. | | | |
| N30 | STSS14 | С | Authorised Third Party name | Prime Collateralised Securities (EU) SAS | {TEXT-100} | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the authorised third party | Field is mandatory in box to complete when Authorised Third Party Rag for STSS33 is repropried with ""?" Field codes are highlighted in amber where - field is left blank and "" is reported for the authorised third party Rag, or - field is field-in and "" is reported for the authorised third party Rag, or - field his serrors in format. Field is mandatory to box to complete when Authorised Third Party Rag for STSS33 is | Authorised Third party | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/400. The name of | Article 27(2) | General Information | N/A |
| N31 | STSS14 | с | Authorised Third party country | | {COUNTRY_EU} | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the country of establishment of the authorised third party | reported with "Y". Select the relevant EEA country in the drop-down list. | | Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment. | | | |
| N32 | STSS15 | c | Authorised Third party Competent Authority | France - Autorité des Marchès Financiers (AMF) | {CA_CODE} | ault/files/library/esma33-128- | Field is mandatory in box to complete when Authorised Third Party for \$15533 is reported with "Y. Select in the drop-down list the relevant name of the competent authority related to the country as registed in the Authorised Third party country as available on ESMA website. 28 of Secting (prints) years as a section of the party country as a validate on ESMA website. 28 of Secting (prints) years as an access of the party country as a validate on ESMA website. 28 of Secting (prints) years as an access of the party (less of the party (les | Authorised Third party | Where an authorised third-party has provided 5Ts verification services in accordance with Arcide 27(2) of Regulation (EU) 2774202, the name of the competent authority that has authorised it. | Article 27(2) | General information | N/A |
| N33 | STSS17 | м | Originator (or original lender) is not a Credit institution | N | {Y/N} | A check box as to whether the originator or original lender is a credit institution or investment firm established in the Union. | Check box in Box to complete should contain "N" where the originator or original lender is a credit institution or investment firm established in the Union. Check box in Box to complete should contain "n" where the originator or original lender is not a credit institution nor investment firm established in the Union. Field codes are highlighted in amber if the field is left blank or has errors in format. | Originator (or original lender) not a credit institution | A 'Yes' or 'No' statement as to whether the originator or original lender is not a credit institution or investment firm established in the Union. | Article 27(3) | Confirmation | N/A |
| N34 | ST\$S18 | М | Credit granting criteria compliance confirmation | N/A | {Confirmed/Unconfirmed/N/A} | Confirmation and optional comment that the originator's or original lender's credif-granting (riferis, processes and systems in piace are executed in accordance with Article of Regulation (EU) 2017/2802 where the Originator (or original lender) in oat 2 credit | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/). "N/A" should be reported where the originator or original lender is a credit institution or investment firm established in the Union (STSS17 check-box is N"). "Confirmed" should be reported for transactions with trade receivables that are not originated in the form of a loan even if credit-granting criteria does not apply with respect to trade receivables. "In the confirmed is reported; or "Hold codes are highlighted in amber where; "Unconfirmed" is reported; or "Hold in the STSS17 field is "N"; or "Hold in reported in Box to complete and STSS17 field is "N"; or "Ref has error in formst. | Confirmation that the credit granting compiles with Article 9 | Where the answer to field 5T517 is "Yes", confirmation that the originator's or original lender's credit-parating criteria, processes and ystems in place are executed in accordance with Article 9 of Regulation (1) 2017/2402. | Article 27(3) | Confirmation | 0 |
| N35 | STSS18 | 0 | Credit granting criteria compliance comment | | {TEXT-5000} | institution. | Box to complete may contain additional explanation. Field should be left blank where STSSIS-Credit granting criteria compliance confirmation is equal to N/A. Field should explain the reasons for which credit granting criteria does not apply to transactions with trade receivables. Field codes are highlighted in amber where it is not the case or the field has errors in format. | | | | | |
| N36 | STSS19 | М | Credit granting criteria supervision confirmation | N/A | {Confirmed/Unconfirmed/N/A} | Confirmation and optional comment that the credit-granting as referred to in Arctice 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision. | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). *N/A* should be reported where the originator or original lender is a credit institution or investment firm established in the Union DTSS37 field is *N*). *Field codes are highlighted in amber where: - "Unconfirmed is reported; or - "Indicate the Basic | Confirmation that the credit granting is subject to supervision | Where the answer to field \$153.7 is "fes", confirmation that the credit- granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision. | Article 27(3) | Confirmation | N/A |
| N37 | STSS19 | 0 | Credit granting criteria supervision comment | | {TEXT-5000} | | Box to complete may contain additional explanation. Field should be left blank where STSS19-Credit granting criteria supervision confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or the field has errors in format. | | | | | |
| N38 | STSS20 | М | True sale or assignment transfer confirmation | Confirmed | {Confirmed/Unconfirmed} | Confirmation and concise explanation on how the transfer of the underlying exposures is made by means of true sale or transfer with the same legal | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - feel is ele black - feel is ele black - feel is elevated or - feel is equal to "Unconfirmed"; or - feel is erqual to "Unconfirmed"; or - feel has errors in format. | Transfer of the underlying exposures by true sale or | A concise explanation of how the transfer of the underlying exposures is made by means of true sale or transfer | Article 20(1) | Concise Explanation | Rem 3.3 of Annex 19 of Commission Delegated |
| N39 | STSS20 | М | True sale or assignment transfer explanation | The Legal Opinion confirms that "title to the Initial Receivables, will be jacquired by the Fund by means of a true sale or assignment or transfer with the same legal effect in amaner that is enforceable against the Seller or any other third party, as required by Article 20(1) of the Securitization Regulation". | {TEXT-10000} | effect in a manner that is enforceable against the selfer or any third party pursuant to Article 20(1) of Regulation (EU) 2017/2402. | Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | exposites by the sale of assignment | with the same legal effect in a manner that it enforceable against the seller or any third party. | | y amount of | Regulation (EU) 2019/980 |
| N40 | STSS21 | М | Subject to severe clawback | | {Y/N} | A check box as to whether any of the severe clawback provisions referred to in Article 20(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation. | Check box in Box to complete should contain "" where any of the severe clawback provisions referred to in points (a) or [b] of Article 20(2) of Regulation (EU) 2017/2402 are found in the securitization and "N" otherwise. Field codes are highlighted in amber where: - field is equal to "\"; or | | A concise explanation on whether any of the severe clawback provisions referred to a exist-ONIAN WWW of the States | Assista 2007 | | Item 3.3 of Annex 19 of Commission Delegated |
| N41 | STSS21 | с | Subject to severe clawback explanation | | {TEXT-10000} | A concise explanation on whether any of the severe clawback provisions referred to in Article 20(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation. | Ben to complete should contain the concise explanation. The field should be left blank when "Subject to severe clawbask" check box is "N". Field codes are highlighted in amber where: Field is aft blank and "Subject to severe clawbask" check-box is "Y"; or - field is not left blank and "Subject to severe clawbask" check-box is "N"; or - field has cross in format. | No severe clawback | to in Article 20(2)(a) or (b) of Regulation (EU) 2017/A02 are found in the securitisation. | persider AU(£) | Concise Explanation | Regulation (EU) 2019/980 |
| N42 | STSS22 | М | Clawback provisions exemption confirmation | Confirmed | {Confirmed/Unconfirmed/N/A} | Confirmation and optional comment on | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber where: - field is left blank; or - field is left blank; or - field is equal to 'Unconfirmed'; or - field has errors in format. | Exemption for clawback | A confirmation whether the provisions | | | Rem 2 3 of Annew 19 of Commission Delegated |

| | | | | | | whether the provisions in Article 20(3) | | provisions in national insolvency | in Article 20(3) of Regulation (EU) | Article 20(3) | Confirmation | Regulation (EU) 2019/980 |
|------|--------|---|--|--|---------------------------------|---|--|--|---|---------------|----------------------|--|
| N43 | STSS22 | 0 | Clawback provisions | The Legal Opinion confirms that "the transfer of the Receivables to the Fund shall not be subject to severe clawback provisions in the event of the Seller's | {TEXT-5000} | of Regulation (EU) 2017/2402 apply. | Box to complete may contain additional explanation. Field should be left blank where STSS22-Clawback provisions exemption confirmation is | laws | 2017/2402 apply. | | | |
| | 313322 | | exemption comment | insolvency, as required by Article 20(1) of the Securitisation Regulation". | (IEXT SOLO) | | equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| | | | | N | | | Check box in Box to complete should contain: | | | | | |
| N44 | STSS23 | М | The seller is not the original lender flag | | {Y/N} | Indicator that the seller is not the original lender | - "Y" where the seller is not the original lender - "N" where the seller is the original lender | | | | | |
| | | | | N/A | | | Field codes are highlighted in amber if the field is left blank or has errors in format. Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). | | | | | |
| | | | | | | | box to complete should contain the confirmation indicator (confirmed/unconfirmed/n/A). "N/A" should be reported where the seller is the original lender and STSS23 check-box is | | | | | |
| N45 | STSS23 | м | Transfer where the seller is not the original lender | | {Confirmed/Unconf | | "N". Field codes are highlighted in amber where: | | Where the seller is not the original | | | |
| | | | confirmation | | irmed/N/A} | Confirmation and mandatory | - field is left blank; or - "Unconfirmed" is reported; or | Transfer where the seller is not the original lender | lender, a statement confirming that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402. | Article 20(4) | Confirmation | Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | | | | explanation that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402 (where the | - "N/A" is not reported and STSS23 check-box is "N"; or - "N/A" is reported and STSS23 check-box is "\"; or - field has errors in format. | | to 20(3) or Regulation (EU) 2017/2402. | | | |
| | | | | | | seller is not the original lender). | Box to complete should contain the concise explanation where STSS23-Transfer where the | | | | | |
| N46 | STSS23 | c | Transfer where the seller is not the original lender | | {TEXT-10000} | | seller is not the original lender confirmation is not "N/A". | | | | | |
| | | - | explanation | | (, | | Field should be left blank where STSS23-Transfer where the seller is not the original lender confirmation is equal to N/A | | | | | |
| | | | | N/A | | | Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| | | | | | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the transfer of the underlying exposures is not performed by means of an assignment and perfected at a later stage than | | | | | |
| | | | | | | | at the closing of the securitisation. "Confirmed" should be reported where that perfection (at a later stage than at the closing | | | | | |
| N47 | STSS24 | М | Transfer at a later stage confirmation | | {Confirmed/Unconf irmed/N/A} | Where the transfer of the underlying exposures is performed by means of an assignment and perfected at a later | of the securitisation) is effected at least through the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402. | | | | | |
| | | | | | | stage than at the closing of the securitisation, confirmation and concise | Field codes are highlighted in amber where: - field is left blank; or - field is left blank; or | | | | | |
| | | | | | | explanation on how and whether that perfection is effected at least through the required minimum pre-determined | - field is equal to "Unconfirmed"; or - field has errors in format. | | Where the transfer of the underlying exposures is performed by means of an | | | |
| | | | | | | the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402. | Box to complete should contain the concise explanation where STSS24-Transfer at a later | | assignment and perfected at a later stage than at the closing of the | | | |
| N48 | STSS24 | С | Transfer at a later stage explanation | | {TEXT-10000} | | stage confirmation is not "N/A". Field should be left blank where STSS24-Transfer at a later stage confirmation is equal to | Transfer performed by means of | securitisation, a concise explanation on how and whether that perfection is effected at least through the required | | | Name 2.2 of Assess 40 of Community |
| | | | | | | | N/A. | an assignment and perfected at a later stage | minimum pre-determined event triggers as listed in Article 20(5) of Regulation | Article 20(5) | Concise Explanation | Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | | N/A | | | Field codes are highlighted in amber where it is not the case or field has errors in format. Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). | - | (EU) 2017/2402. Where alternative mechanisms of transfer are used, a confirmation that an | | | |
| | | | Alternative mechanism | | {Confirmed/Unconf | | *N/A* should be reported in Box to complete only where alternative mechanisms of transfer are not used. | | insolvency of the originator would not prejudice or prevent the SSPE from | | | |
| N49 | STSS24 | М | confirmation | | irmed/N/A} | Where alternative mechanisms of transfer are used, confirmation and | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or | | enforcing its rights. | | | |
| | | | | | | optional comment that an insolvency of the originator would not prejudice or | - held a equal to "Uncontirmed"; or - field has errors in format. | | | | | |
| | | | | | | prevent the SSPE from enforcing its rights pursuant to Article 20(5) of Regulation (EU) 2017/2402. | Box to complete may contain the concise explanation where STSS24-Alternative mechanism confirmation is not "N/A". | | | | | |
| N50 | STSS24 | 0 | Alternative mechanism comment | | {TEXT-5000} | | Field should be left blank where STSS24-Alternative mechanism confirmation is equal to N/A. | | | | | |
| | | | | | | | Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| | | | | Confirmed | | Confirmation and concise explanation | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | | | | |
| N51 | STSS25 | М | Representations and warranties confirmation | | {Confirmed/Unconf irmed} | on how and whether there are representations and warranties provided by the seller that the | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or | | A concise explanation on how and whether there are representations and warranties provided by the seller that | | | |
| | | | | | | underlying exposures included in the securitisation are not encumbered or | - field has errors in format. | Representations and warranties | the underlying exposures included in the securitisation are not encumbered or | Article 20(6) | Concise Explanation | Item 2.2.8 of Annex 19 of Commission Delegated |
| | | | Danies and the same of the sam | Section 2.2.8 (ii) (4) of the Additional Information. The Seller represents it is, without limitation, the owner of the Loans, which are free of any liens and | | otherwise in a condition that can be foreseen to adversely affect the enforceability of the true sale or | Box to complete should contain the concise explanation. | | otherwise in a condition that can be foreseen to adversely affect the enforceability of the true sale or | | | Regulation (EU) 2019/980 |
| N52 | STSS25 | М | Representations and warranties explanation | encumbrances, and to the best of its knowledge there is no clause that could adversely affect the | {TEXT-10000} | assignment or transfer with the same legal effect pursuant to Article 20(6) of Regulation (EU) 2017/2402. | Field codes are highlighted in amber if the field is left blank or has errors in format. | | assignment or transfer with the same legal effect. | | | |
| | | | | enforceability of their assignment to the Fund. Confirmed | | | | | | | | |
| *·e- | emena | | Underlying exposures | | {Confirmed/Unconf | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: | | | | | |
| N53 | STSS26 | М | eligibility criteria confirmation | | irmed} | Confirmation and concise explanation | - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | | | | | |
| | | | | The selection of the Receivables complies with the | | on how the underlying exposures transferred from, or assigned by, the seller to the SSPE meet predetermined, | Comment and the state of the st | | | | | |
| | | | | Eligibility Criteria set forth in section 2.2.2.4.2 of the Additional Information. In the same vein, each Receivable must meet and satisfy, all the | | clear and documented eligibility criteria which do not allow for active portfolio | | | A concise explanation on how: - the underlying exposures transferred from, or assigned by, the seller to the | | | |
| N54 | STSS26 | м | Underlying exposures eligibility criteria explanation | representations and warranties established in section 2.2.8 (ii) of the Additional Information. Additionally, | {TEXT-10000} | management of those exposures on a discretionary basis pursuant to Article 20(7) of Regulation (EU) 2017/2402. | Box to complete should contain the concise explanation. Ciald codes are highlighted in under if the field is left blank or has errors in format | | SSPE meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio | | | |
| | | | | an authorised audit company performs certain attributes report with respect to the compliance of the underlying exposures in a randomly selected sample | | | Field codes are highlighted in amber if the field is left blank or has errors in format. | Eligibility criteria which do not allow for active portfolio | management of those exposures on a discretionary basis; | | | Section 2 of Annex 19 of Commission Delegated |
| | | | | which covers the key eligibility criteria of the transaction. | | | | management of the underlying exposures on a discretionary basis | - the selection and transfer of the | Article 20(6) | Concise Explanation | Regulation (EU) 2019/980 |
| | | | Underlying exposures | Confirmed | Confirmation | Confirmation and concise explanation on how the selection and transfer of | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | which facilitate the identification of which exposures are selected for or | | | |
| N55 | STSS26 | М | selection processes confirmation | | {Confirmed/Unconf irmed} | the underlying exposures in the securitisation is based on clear | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or | | transferred into the securitisation and that they do not allow for their active portfolio management on a | | | |
| | | | | | | processes which facilitate the identification of which exposures are selected for or transferred into the | - field has errors in format. | | discretionary basis. | | | |
| | | | Underlying exposures | The selection of the Receivables is made randomly out | | securitisation and that they do not allow for their active portfolio | Box to complete should contain the concise explanation. | | | | | |
| N56 | STSS26 | М | selection processes explanation | of a preliminary portfolio or Receivables that comply with the Eligibility Criteria. | {TEXT-10000} | management on a discretionary basis pursuant to Article 20(7) of Regulation (EU) 2017/2402. | Field codes are highlighted in amber if the field is left blank or has errors in format. | | | | | |
| | | | | Confirmed | | | | | | | | |
| N57 | STSS27 | м | Homogeneity of assets | | {Confirmed/Unconf | Confirmation and detailed explanation | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: | | | | | |
| N57 | 31332/ | м | confirmation | | irmed} | as to the homogeneity of the pool of underlying exposures backing the | - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | | A detailed explanation as to the homogeneity of the pool of underlying | | | |
| | | | | The underlying exposures fall into the auto loans and | | securitisation pursuant to Article 20(8) of Regulation (EU) 2017/2402. For that purpose, include a reference to the EBA | | Homogeneity of assets | exposures backing the securitisation. For that purpose, include a reference to the EBA RTS on homogeneity (Commission | Article 20(8) | Detailed Explanation | Item 2.2.7 of Annex 19 of Commission Delegated |
| | | | | leases asset category in accordance with article 1(a)(v) of the Commission Delegated Regulation (EU) | | RTS on homogeneity (Commission Delegated Regulation (EU) [2019/1851], | Box to complete should contain the detailled explanation. | | Delegated Regulation (EU) [XX/XXXX], and explain in detail how each of the | | | Regulation (EU) 2019/980 |
| N58 | STSS27 | М | Homogeneity of assets explanation | 2019/1851 of 28 May 2019 supplementing Regulation (EU) 2017/2402 on the homogenity of the underlying exposures. Additionally, the Seller represents that the | {TEXT-32767} | and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met. | Field codes are highlighted in amber if the field is left blank or has errors in format. | | conditions specified in the Article 1 of that Delegated Regulation are met. | | | |
| | | | | homogenity criteria are met (see representation in section 2.2.8.(ii)(46) of the Additional Information). | | | | | | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | | | | |
| N59 | STSS28 | М | No re-securitisation confirmation | | {Confirmed/Unconf irmed} | | Field codes are highlighted in amber where: - field is left blank; or | | | | | |
| | | | | | | Confirmation and optional comment that the underlying exposures do not include any securitisation positions and | - field is equal to "Unconfirmed"; or - field has errors in format | | A confirmation that the underlying exposures do not include any | | | |
| | | | | Section 2.2.13 and 2.2.14 of the Additional Information states that the Receivables do not include transferable securities, as defined in point (44) of | | that the notified securitisation is therefore not a re-securitisation | | Underlying Exposure Obligations: no re securitisation | securitisation positions and that the notified securitisation is therefore not a | Article 20(9) | Confirmation | Item 2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N60 | STSS28 | 0 | No re-securitisation comment | article 4(1) of Directive 2014/65/EU nor any securitisation position, whether traded or not. | {TEXT-5000} | pursuant to Article 20(9) of Regulation (EU) 2017/2402 | Box to complete may contain additional explanation. | | re-securitisation. | | | |
| | | | | Additionally, the Seller represents that the Loans have been granted for the purpose of financing the acquisition of New Vehicles and/or Used Vehicles | | | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | acquisition of New Vehicles and/or Used Vehicles (section 2.2.8(ii)(11) of the Additional Information). Confirmed | | | | | - | | | |
| N61 | STSS29 | м | Soundness of the underwriting standards | | {Confirmed/Unconf | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: | | | | | |
| Nb1 | 313329 | м | (ordinary course of business) confirmation | | irmed} | | - field is left blank; or - field is equal to "Unconfirmed"; or - field has erors in format. | | | | | |
| | | | | | | l | THERE AND CITIES IN FAITHBLE | J | I | I | I | ı I |
| | | | | | | | | | | | | |

| N62 | 575529 | м | Soundness of the underwriting standards (ordinary course of business) explanation | In section 2.28. [3] (1) of the Additional Information the clear represents: That the granting of the Loans and all appets: religing hereto are ordinary actions in the course of its business and are and will be at smit of the course of its business and are and will be at smit on section 2.28.(iii) (3) of the Additional Information the seler represents That, it connection with the origination or subrogation of each a Loan, the Seler has faithfully applicable the risk granting policy applicable to the seler representation. The Seler representation: The Seler representation is considered to the seler representation: The the Canabi has been granted under a forced approval; — to soan has been granted under a forced approval; — to soan has been granted under a forced approval; — to so the Seler represents. That on the date on which each | (TEXT-32767) | Confirmation and detailed explanation as to whether the underlying exposures were originated in the lender's ordinary course of business and whethere the course of business and whethere the same time of origination to essentially originated and the same time of origination to exposure that were not securitised pursuant to Article 20(10) of Regulation (EU) 2017/3402. | Box to complete should contain the detailled explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | A detailed explanation: - as to whether the underlying expourses were opinized in the lander's ordinary course of business and whether the applica underwriting standards were no less stringene that origination to exposures that were not securitised. | | | |
|-----|--------|---|---|--|-----------------------------|---|--|--|---|----------------|----------------------|--|
| N63 | STSS29 | М | underwriting standards (disclosure) confirmation | | {Confirmed/Unconf irmed} | Confirmation and detailed explanation as to whether the underwriting standards and any material changes from prior underwriting standards have | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | Soundness of the underwriting | standards and any material changes from prior underwriting standards have been or will be fully disclosed to potential investors without undue delay. | | | Item 2.2.7 of Annex 19 of Commission Delegated |
| N64 | STSS29 | М | Soundness of the underwriting standards (disclosure) explanation | In section 2.2.7 of the Additional Information (last paragraph) SCF undertakes "to disclose to the Management Company without delay any material change in the SCF Policies". | {TEXT-32767} | been or will be fully disclosed to potential investors without undue delay | Box to complete should contain the detailled explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | standard | on how securitisations where the underlying exposures are residential loans, the pool of underlying exposures meet the requirement of the second paragraph of Article 20(10) of Regulation (EU) 2017/2402. as to whether an assessment of the borrower's creditworthiness meets the | Article 20(10) | Detailed Explanation | Regulation (EU) 2019/980 |
| N6S | STSS29 | м | Residential Loan requirement confirmation | N/A | {Confirmed/Unconfirmed/N/A} | Confirmation and detailed explanation on how securifisations where the underlying expoures are residential loans, the pool of underlying exposures meet the requirement of the second | Box to complete should contain the confirmation indicator (Confirmed/Ninconfirmed/Ni/A). "Ni/A" should be reported only for roon Residential boxs. Feld codes are highlighted in amber where: -field is left blank; or -field in left blank; or -field in an of reported; or -field in or reported and STSSSD field in not "residential mortgages"; or -field has errors in format. | | requirements set out in Article 8 of Directive 2008/48/C[3] or paragraph 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU[4] or, where applicable, equivalent requirements in third countries. | | | |
| N66 | STSS29 | c | Residential Loan requirement explanation | | {TEXT-32767} | paragraph of Article 20(10) of Regulation (EU) 2017/2402. | Box to complete should contain the concise explanation where STSS29-Residential Loan requirement confirmation is not "N/A". Field should be left blank where STSS29-Residential Loan requirement confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| N67 | STSS29 | М | Borrower's creditworthiness assessment confirmation | Confirmed | {Confirmed/Unconf irmed} | Confirmation and detailed explanation as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 8 of | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is a thirt blank, or - field has errors in format. | | | | | |
| N68 | STSS29 | М | Borrower's creditworthiness assessment explanation | In section 2.2.8.(ii) (48) of the Additional Information the Seler represents that 'The assessment of the Borrowers' creditworthiness of the Loans meets the requirements as set out in article 8 of Directive 2008/48/EC." | {TEXT-32767} | Directive 2008/48/EC[3] or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU[4] or, where applicable, equivalent requirements in third countries. | Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | | | | | |
| N69 | STSS30 | М | Originator/Lender Expertise confirmation | Confirmed | {Confirmed/Unconf irmed} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field is equal to "Unconfirmed"; or | | | | | |
| N70 | 575530 | м | Originator/Lender Expertise explanation | GCF as Seler and as Service has the relevant expertise as an entity being active in the consumer loss market for over 59 years and as servicer of consumer receivables securitisation for over 20 years. SCF as Spanish public limited company Goorda Andriangl incorporate under the base of Spanish public limited company Goorda Andriangl incorporate under the base of Spanish public limited company footed that a simulation of the selection of Spanish public limited company footed fashes maintained by the Bask of Spanish public to the Spanish legislative regime applicable to fisancial institutions in general and, in particular, to the supervision, control and rules of the Bask of Spanish and the CNMV. Additionally, the Seller has well documented and adequate policies, procedures and risk-management controls relating to the origination of consumer finance lams, such as the facevables. The control of the seller is supervision, consideration of the seller is supervision, companied to the consumer finance lams, such as the facevables. The seller is supervision of the seller is supervision. The seller is supervision of the seller is supervised through year of practice and continuing education. The members of the management body and the Seller's senior staff have been appropriately involved within the government structure of the functions of origination or creation of assertal. In Additionally of initiation or creation of assertance of assertance of assertance of the additional and additional and additionally assertance and assertance of the Additional and additional and additing the additing the additionally additionally and additionally and additionally additionally | (TEXT-12767) | Confirmation and detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those resources of a similar nature to those securitised pursuant to Article 20(10) of Regulation (EU) 2017/2402 | Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | Originator/Lender Expertise | A detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those securitised. | Article 20(10) | Detailed Explanation | Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N71 | STSS31 | М | Defaulted or restructured exposures confirmation | Confirmed | {Confirmed/Unconfirmed} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is legal to "Unconfirmed" or - field is equal to "Unconfirmed" or - field his expaid to "Unconfirmed" or - field his expaid to "Inconfirmed" or | | | | | |
| N72 | 575591 | м | Defaulted or restructured exposures explanation | The Seller represents: Section 2.2.8, (0) (14) of the Additional Information: That on the Date of Incorporation, it has not come to SGYs attention that any of the Borrowers has been SGYs attention that any of the Borrowers has been SCHOOL 2.2.8, (1)(2) of the Additional Information: That on the date of assignment to the Fund, SGF is not wave of the existence of any kind of lighted in in relation to the Loans that may impair their vaidiby and enforceability or than may lead to the application of article 1.354 of the Cvia Code." SCHOOL 2.2.8, (1)(2) of the Additional Information: Un the date on which each Loan is granted, the Borrower are not unemployed: Section 2.2.8, (1)(2) of the Additional Information: Variety 2.2.8, (1)(3) of the Additional Information: That, on the Date of Incorporation, no Borrower has experienced a deterioration of 1sc credit quality, and to the test of 1sk involved, no Borrower of the test of 1sk involved, no Borrower of the Additional Information: Variety 2.2.8, (1)(3)(3) of the Additional Information: That, on the Date of Incorporation, no Borrower has experienced a deterioration of 1sc credit quality, and to the test of 1sk involved, no Borrower of the Additional Confirmation of the Additional Information: Confirmation of Confirmation of the Additional Information of the Confirmation of the Additional Information of the Additional Information: Confirmation of the Additional Information of the A | | A detailed explanations as to whether: -the transferred underlying exposures do not include, at the time of selection, defaulted exposures (or restructured exposures) and efficient of feep legislation (EU) 2017/2402. The requirements referred to in Article 2011/2012/2012 are met; -the requirements referred to in Article 2011/16/10 of Regulation (EU) 2017/2402 are met; -the requirements referred to in Article 2011/2012/2012/2012/2012/2012/2012/2012 | Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | Transferred underlying exposure without exposures in default | A detailed explanations as to whether— the transferred underlying exposure— do not include, at the time of selection, defaulted exposures (or restructured exposures) as defined in Article 2011 [6] Regulation (EU) 2017/2022. The requirements referred to in Article 2011/202 are met. The requirements referred to in Article 2011/10/01 are met. "The requirements referred to in Article 2011/10/01 (PRegulation (EU) 2017/2022 are met; "The requirements referred to in Article 2011/10/01 (PRegulation (EU) 2017/2022 are met. | Article 20(11) | Detailed Explanation | Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N73 | STSS32 | М | At least one payment at the time of transfer confirmation | | {Confirmed/Unconf irmed} | Confirmation and optional comment on whether, at the time of transfer of the exposures, the debtors have made at | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). "Unconfirmed" should be reported in Box to complete where no payment was made at the time of the transfer of the exposures. In that case, at least one of the exemptions should be reported below. Field codes are highlighted in amber where: - field is let blank; or - field has tren's in format. | | | | | |
| N74 | STSS32 | 0 | At least one payment at the time of transfer comment | In section 2.2.8.(ii) (17) of the Additional Information the Seler represents that "on the date of assignment to the Fund, the Borrowers have paid at least one (1) installment under each of the Loans." | {TEXT-5000} | least one payment pursuant to Article 20(12) of Regulation (EU) 2017/2402. | Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | | | | | |

| N75 | STSS32 | c | Payment exemption | N/A | {UST} | Select the exemption that applies under Article 20(12) of Regulation (EU) backed for reportures pupilse in sides backed for reportures pupilse in sides backed for the product of the that one year, including without limitation monthly payments on revolving credits. | Only possible values in Field are: - no exemption - single instalament for revolving securitisations backed by exposures, payable in a single instalament - installer instalament - maturity of less than 1 year for revolving securitisations having a maturity of less than 1 year, including without limitation monthly payments on revolving credits - MA The payment exemption should be consistent with the confirmation indicator populated for STSSS2 indicating whether, at the time of transfer of the exposures, the debton have made at least one payment pursuant to Article 20(12) of legislation (EU) 2017/2402. Field codes are highlighted in amber where: - All least one payment at the time of bransfer is "Unconfirmed" for STSS32 and field is not left to the payment of the time of transfer is "Confirmed" for STSS32 and field is not left blank; or *All least one payment at the time of transfer is "Confirmed" for STSS32 and field is not left blank; or | At least one payment at the time of transfer | A confirmation whether, at the time of transfer of the appoures, the debtors have made at least one payment. A confirmation whether or not the exemption under Article 20(12) of Regulation (EU) 2017/3402 applies. | Article 20(12) | Confirmation | Rems 3.3 and 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
|-----|--------|---|--|---|-----------------------------|---|--|---|--|----------------|----------------------|--|
| N76 | STSS32 | 0 | Payment exemption explanation | | {TEXT-5000} | | Box to complete may contain additional explanation. Field should be left blank where "At least one payment at the time of transfer" for \$7\$532 is Confirmed. Field codes are highlighted in amber where: -feel is not left blank and "At least one payment at the time of transfer" is "Confirmed" for \$7\$532; or -feel day errors in format. | | | | | |
| N77 | STSS33 | М | Degree of dependence on repayments confirmation | Confirmed | {Confirmed/Unconfirmed} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Flidd codes are highlighted in number where: - field is let black, or - field is equal to "Unconfirmed"; or - field is equal to "Unconfirmed"; or - field has errors in format. | | | | | |
| N78 | STSS33 | М | Degree of dependence on repayments explanation | Section 2.2.23 (xv) of the Additional Information [100]% of the Loans have a monthly constant repayment system, without the possibility of grace periods for princepal and interests. Section 2.2.4,0((29) of the Additional Information the Jeder represents that "the installments payable the Jeder represents that "the installments payable statements beginned to the princepal payable and the Jeder represents that "the installments are constant on a monthly basis. None of the Loans is a balloon loan." | {TEXT-32767} | Confirmation and detailed explanation of the degree of dependence of the repayments of the holders of the repayments of the holders of the securitisation position on the sale of assets securing the underlying exposures pursuant to Article 20(13) of Regulation (EU) 2017/2402. | Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | Repayment of the holders shall not have been structured to depend predominantly on the sale of assets. | A detailed explanation of the degree of dependence of the replyments of the holders of the securitation position on the sale of assets securing the underlying exposures. | Article 20(13) | Detailed Explanation | Rem 3.4.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N79 | STSS34 | М | Compliance with risk retention requirements confirmation | Confirmed | {Confirmed/Unconfirmed} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is let blank; or - field is equal for Unconfirmed'; or | | | | | |
| N80 | 515534 | М | Compliance with risk retention requirements explanation | Section 3.4.3 (Risk retention requirement) of Additional Information of the Prospectus, states the following: "SCF, an Originator, will undertake in the Deed of Incorporation for testin, on an ongoing basis, a material net economic interest of at least 5 per cent. (Sk) in the securitaiston transaction described in this Prospectus in accordance with article 6(D)(c) of the DZ certification Registation of the retention of randomly accurations the Registation of the restoration of randomly the normal value of the securitised exposures, whore the cauchy of the contribution of a retention of the securitised on the provided that the number of potentially securitised or 3 father 2014 the number of potentially securitised or 3 father 2014 supplementing (Ris Dy way of regulatory technical standards specifying the requirements for investors, sportus, original lenders and originator institutions standards specifying the requirements for investors, sportus, original lenders and originator institutions statistically active to the contribution of the safety and contribution of the safety | {TEXT-10000} | Confirmation and concise explanation as to how the originator, soproise or original lender of a non-ABCP securifisation comply with the risk retention requirement as provided for in Article 6 of Regulation (EU) 2017/2402. | - field has errors in format. Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | | | | | |
| N81 | STSS34 | c | Retaining entity LEI | SAURCE LO SHY CHEMPTON INNOGENOR OF INCOGENG, IN | {LEI} | LEI of the entity (where available) that retains the material net economic interest pursuant to Article 21(1) of Regulation (EU) 2017/2402. | Lif field fould be reported in flox to complete where available. Where reported, this LB should enter at the CLB diseabase. Only one LEI should be reported. Field codes are highlighted in amber where: | | | | | |
| N82 | STSS34 | c | Retaining entity name | Santander Consumer Finance, S.A. | {TEXT-100} | Name of the entity (where LEI is not available) that retains the material net economic interest pursuant to Article 21(1) of Regulation (EU) 2017/2402. | - field his error in format. Entity name should be reported in Box to complete where LEI is not available for STSS34- Retaining entity LEI Field codes are highlighted in amber where:neither entity name nor entity LEI is reportedfield has errors in format. | | A concise explanation as to how the originator, sponsor or original lender of a non-ABCP securitisation comply with the risk retention requirement as provided for in Article 5 of Regulation (EU) 2017/2401 | | | |
| N83 | STSS34 | М | Vertical slice | N | {Y/N} | Is vertical slice in accordance with Article 6(3)(a) of Regulation (EU) 2017/2402 used for retaining the risk? | Only possible values in Box to complete are "\" or "\" Box to complete should contain "\" where vertical slice is used for retaining the risk and "\" otherwise. Field codes are highlighted in amber where: -field is left blank; or -all options are field-in with "\"," or | | An indication which entity retains the material net economic interest and which option is used for retaining the risk including. (1) vertical slice in accordance with Article 6(3)(a) of Regulation (EU) 2017/2402; (2) seller's share in accordance with | | | Rem 3.1 of Annex 9 and Rem 3.4.3 of Annex 19 |
| N84 | STSS34 | М | Seller's share | N | {Y/N} | Is seller's share in accordance with Article 6(3)(b) of Regulation (EU) 2017/2402 used for retaining the risk? | -flet has errors in format. Only possible values in loak to complete are "\" or "\" Box to complete should contain "\" where seller's share is used for retaining the risk and "\" or otherwise. Field codes are highlighted in amber where: -flet is let blank; or -all apptions are fleto—with "\"," or | Compliance with risk retention requirements | Article 6(3)(b) of Regulation (EU) 2017/2402; (3) randomly-selected exposures kept on balance sheet, in accordance with Article 6(3) (c) (3) of Regulation (EU) 2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) | Article 21(1) | Concise Explanation | of Commission Delegated Regulation (EU) 2019/980 |
| N85 | STSS34 | М | Randomly-selected exposures kept on balance sheet | Y | {Y/N} | | -field his errors in format. Only possible values in lost to complete are "\" or "\" Bot to complete should contain \" where randomly-selected exposures kept on balance sheets lose dor for testing the risk and "\" or herrise. Field codes are highlighted in amber where: -field is left blank; or -all appins are field—with "\" or | | 2017/2402; (5) first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402; (6) no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402; (7) other options used. | | | |
| N86 | STSS34 | М | First loss tranche | N | {Y/N} | Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk? | - field his errors in format. Only possible values in lost to complete are "Y" or "N" float to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise. Flad codes are highlighted in swhere where: Fled is the black, or - all options are filled in with "N" or - feel his errors in format. | | | | | |
| N87 | STSS34 | М | First loss exposure in each asset indicator | N | {Y/N} | Is first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402 used for retaining the risk? | Only possible values in the for complete are "" or "h" Son to complete should contain "" where first toss exposure in each asset is used for retaining the risk and "h" otherwise. Flidd codes are highlighted in amber where: Fled is left blass, and "h" of the values of the state of the sta | | | | | |
| N88 | STSS34 | М | No compliance with risk retention requirements | N | {Y/N} | Is there no compliance with risk retention requirements set out in Article (6)3 of Regulation (EU) 2017/2402? | Only possible values in Box to complete are """ or "N" Box to complete hould contain "", where there is no compliance with risk retention requirements and "\" of thereive. Field codes are highlighted in amber where: - field is filled-in with "", or - field is filled-in with "", or - field is filled-in with "", or | | | | | |
| N89 | STSS34 | М | Other option indicator | N | {Y/N} | Is other options used for retaining the | - field the servor in format Only possible value in look to complete are "\" or "\" Box to complete should contain "\" where other options is used for retaining the risk and "\" otherwise. Field codes are highlighted in amber where: - field is left blank; or - all options are field—with "\"; or | | | | | |
| N90 | STSS34 | c | Other options used commen | t | {TEXT-5000} | risk pursuant to Article 21(1) of Regulation (EU) 2017/2402? If Yes please provide the used option. | -field has errors in format. Value should be reported in Box to complete when Other option indicator" is reported with "\" for STSSS4. Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| N91 | STSS35 | М | Mitigation of Interest rates and currency risks confirmation | Confirmed | {Confirmed/Unconfirmed/N/A} | | Bos to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed" or - field has errors in format. | | | | | |



| N92 | 575535 | М | Miligation of interest rates and currency risks explanation | On the Date of Incorporation, the Management Company, on behalf of the Fund, shall enter into an later national Swaps and Derivatives. Association, 1982 Whater Agreement Mydillucurrency — Cress Border, tagether with the relevant Schedule, the credit support annex and the confirmation evidencing the interest Rate Swap Transaction thereunder with the Swap Counterparty five "Interest Rate Swap Counterparty" the "Interest Rate Institutes and Agreement", in order to hedge the potential interest exposure of the raula in relation to In Stating rate interest obligations under the Floating Rate Notes and the Bland nature of the interest state papable under the 2006 ISOA Definitions, including Supplement no. 70 the Interest Rate Swap Agreement incorporates the 2006 ISOA Definitions, including Supplement no. 70 the Interest Rate Swap Transaction of certain fallback rates to the Interest Rate Swap Transaction and Interest Company Co | (TEXT-10000) | Confirmation and concise explanation as to whether the interest rates and currency risks are appropriately mitigated and that measures are taken to mitigate can be the measures are taken to mitigate can be also the confidence of | Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | Miligation of Interest rates (IR) and currency risks (IR) Risks | A concise explanation as to whether the interest tales and currency risks are appropriately impliced and that reasons are appropriately impliced and that reasons and confirm that such measures are available to investors. | Article 21(2) | Concise Explanation | Rems 3.4.2 and 3.8 of Annex 15 of Commission Delegated Regulation (EU) 2015/980 |
|------|--------|---|--|--|---|--|--|---|--|------------------|---------------------|--|
| N93 | STSS36 | М | Derivatives not purchased/sold by SSPE confirmation | confirmation evidencing an interest rate swap Exemption on derivatives | {No derivatives/Exempti on on derivatives/Unconfi rmed} | Confirmation and concise declaration that the SSPE has not entered into | Box to complete should contain the derivatives indicator (No derivatives/Exemption on derivatives/Unconfirmed). Field codes are highlighted in amber where: - field is deep black, or in Field is let black, or in Field is let black or in Format. | | A concise declaration that the SSPE has not entered into derivative contracts | | | |
| N94 | STSS36 | М | Derivatives not purchased/sold by SSPE explanation | Other than the interest Rate Swap Transaction referred to in STSSS above, no derivate agreements are entered into or will be entered into by the Fund, in accordance with article 21(2) of Regulation (EU) 2017/2402 | {TEXT-10000} | derivative contracts except in the circumstances referred to in Articles 21(2) of Regulation (EU) 2017/2402. | - need naverrors in format. Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | Derivatives Purchased/Sold by SSPE | except in the circumstances referred to in Articles 21(2) of Regulation (EU) 2017/2402. | Article 21(2) | Concise Explanation | Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2015/980 |
| N95 | STSS37 | М | Common standards underwriting derivatives confirmation | Confirmed | {Confirmed/Unconfirmed/N/A} | Confirmation and concise explanation on whether any hedging instruments used are underwritten and documented according to commonly accepted standards pursuant to Article. | But to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported only where no derivatives are used. Field codes are highlighted in amber where: - field is expaited to the confirmation of the confirmation in the confirmation is not equal to "N/A" and STSSI6-Derivatives not purchased/sold by SSPE confirmation is not equal to "No enthases"; or - field is not equal to "N/A" and STSSI6-Derivatives not purchased/sold by SSPE confirmation is not equal to "No enthases"; or - field is equal to "Unconfirmed"; or - field is equal to "Unconfirmed"; or - field is equal to "Unconfirmed"; or | Derivatives using common standards | A concise explanation on whether any hedging instruments used are underwritten and documented according to commonly accepted | Article 21(2) | Concise Explanation | Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N96 | STSS37 | c | Common standards underwriting derivatives explanation | The Interest Rate Swap Transaction has been underwritten and documented according to commonly accepted standards, in the form of the ISDA 1932 Master Agreement, together with the relevant Schedule, Credit Support Annex and confirmations thereto, as referred to above in STSS3S. | {TEXT-10000} | active us samulation (EU) 2017/2402. | Box to complete should contain the concise explanation where \$75537-Common standards underwriting derivatives confirmation is not "N/A". Field should be left blank where \$75537-Common standards underwriting derivatives confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | | standards. | | | |
| N97 | STSS38 | М | Referenced interest payments confirmation | Confirmed | {Confirmed/Unconf irmed/N/A} | Confirmation and concise explanation on whether and how any referenced interest payments under the | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber where: - field is let blank; or - field is equal to 'Unconfirmed'; or - field is equal to 'Unconfirmed'; or - field has revis in format. | | A concise explanation on whether and how any referenced interest payments | | | |
| N98 | STSS38 | М | Referenced interest payments explanation | Section 2.2.8.(ii) (23) of the Additional Information: The Seller represents that "each of the cana scrue interest at a fixed interest rate, which is not lower than 3.5% annual." Section 4.8 of the Securities Note: The rate of interest applicable in respect of the Floating Beller Notes is calculated by reference to EURBOR. Therefore, any referenced interest under the Floating Beat Notes are seller on the Securities Securities Securities Notes is calculated by reference to EURBOR. Therefore, any or referenced interest under the Floating Beat Notes are the Securities of the Securities Secu | {TEXT-10000} | securifization assets and labilities are calculated by reference to generally used market interest rates or generally used sectoral rates reflective of the cost of funds pursuant to Article 21(3) of Regulation (EU) 2017/2402. | Box to complete should contain the concise esplanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | Referenced interest payments based on generally used interest rates | under the securifisation assets and fabilities are calculated by reference to generally used market interest rates or generally used sectoral rates reflective of the cost of funds. | Article 21(3) | Concise Explanation | Rem 2.2.2 and 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N99 | STSS39 | М | Acceleration notice / enforcement requirement confirmation | Confirmed | {Confirmed/Unconf irmed} | Confirmation and declaration in general terms that each of the requirements of | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blaint, or - field is equal to 'Unconfirmed', or - field has errors in format. | No trapping of cash following | A declaration in general terms that each | | | Item 3.4.5 of Annex 19 of Commission Delegated |
| N100 | STSS39 | М | Acceleration notice / enforcement requirement explanation | In case of early liquidation, the Fund shall be wound- up according to section 4.3. [Gery Liquidation the Fund) of the Registration Document, i.e. by applying the Available Funds, in accordance with the Post- Enforcement Priority of Payments described in Prospectus section 3.4.7.3 of the Additional Information. | {TEXT-10000} | Article 21(4) of Regulation (EU) 2017/2402 are met. | Box to complete should contain the declaration in general terms. Field codes are highlighted in amber if the field is left blank or has errors in format. | enforcement or an acceleration notice | of the requirements of Article 21(4) of Regulation (EU) 2017/2402 are met. | Article 21(4) | Concise Explanation | Regulation (EU) 2019/980 |
| N101 | STSS40 | М | No trapping of cash confirmation | Confirmed | {Confirmed/Unconf irmed} | Confirmation and optional comment that no cash would be trapped following the delivery of enforcement | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to 'Unconfirmed'; or - field has errors in format. | (a)No amount of cash shall be | Confirmation that no cash would be | | Confirmation | Rem 3.4.5 of Annex 19 of Commission Delegated |
| N102 | STSS40 | o | No trapping of cash comment | | {TEXT-5000} | or an acceleration notice pursuant to Article 21(4)(a) of Regulation (EU) 2017/2402. | Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | trapped | trapped following the delivery of enforcement or an acceleration notice. | Article 21(4)(a) | Contirmation | Regulation (EU) 2019/980 |
| N103 | STSS41 | М | Sequential amortisation confirmation | Confirmed | {Confirmed/Unconf irmed} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | | | | | |
| N104 | 575541 | 0 | Sequential amortisation comment | Principal receipts from the underlying exposures are passed to the investors: (i) During the Pro-Rata Redemption Period (i.e., in the abtence of a Subordination Event), referențion of autoritor of Subordination Eventi, referențion of Norte and Class F Motre will be pro-rate in accordance with the Pre-Enforcement Priority of Payments set forth in section 3-12-7 of the Additional Information. (ii) During the Sequential Redemption Period (upon the occurrence of a Subordination Event or a Revolving Period Early Termination Event) reference of the Class A Notes, Class Notes, Society College (Subordination Event or a Revolving Period Early Termination Event) reference of the Class A Notes, Class Notes, College (Class College), Class Potes, Society, Class Obtes and Class E Notes will be expected in a state of the Subordination of Notes. Class F Notes will amortise during the Pro-rata Redemption Period with the available excess spread on each Payment Date for up to the Class F Notes Target Amortisation Amount in accordance with the Pre-Enforcement Principal Polympress, Class A, Class B, Class C, Class D, Class E and Class F Notes will a redement on a sequential basis in accordance with the redement on a sequential basis in accordance with the redement of a sequential basis in accordance with the redement of a sequential basis in accordance with the redement of a sequential basis in accordance with the redement of a sequential basis in accordance with the redement of a sequential basis in accordance with the redement of a sequential basis in accordance with the redement of a securitation of the sequential basis in accordance with the redement of a sequential basis in accordance with the sequential basis and accordance with the sequential basis and construction of the sequenti | (TEXT-5000) | Confirmation and optional comment that principal receipts from the underlying expounts are passed to the investors via sequential amortisation of determined by the senting of the securities of the securities of the security of the securities of position pursuant to Arricle 21(4(b) of Regulation (EU) 2017/2402. | Box to complete may contain additional esplanation. Field codes are highlighted in amber where the field has errors in format. | (b) principal receipts shall be passed to investors | Confirmation that principal receipts from the underlying exposures are passed to the investors via sequential amortisation of the securifisation positions, as determined by the seniority of the securifisation position. | Article 21(4(b) | Confirmation | Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N105 | STSS42 | М | Reversed repayment on seniority confirmation | Confirmed | {Confirmed/Unconf irmed} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is left blank, or - field is equal to 'Unconfirmed', or - field has errors in format. | | | | | |
| N106 | STSS42 | 0 | Reversed repayment on seniority comment | Prospectus section 4.4.5 (Actions for the cancellation of the Fund) of the Registration Document: amounts whall be applied in the form, amount and order of prionity established in the Post-Inforcement Priority Payments described in section 3.4.7 and the Additional Information. Project is section 3.4.7.3 of the Additional Information. Project is section 3.4.7.3. (Post-Enforcement Priority of Payments) of the Additional information: provides described by the section of the Payments) of the Additional information: provides determined by the sectionity of the Victorius and is not to be reversed with regard to such seniority. | {TEXT-5000} | Confirmation and optional comment that the replyament of the securitisation position is not to be reversed with regard to their seniority pursuant to Article 21(4)(c) of Regulation (EU) 2017/2402 | Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | (c) repayment shall not be reversed with regard to their seniority | Confirmation that the repayment of the securitisation position is not to be reversed with regard to their seniority. | Article 21(4)(c) | Confirmation | Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N107 | STSS43 | М | No automatic liquidation confirmation | Confirmed | {Confirmed/Unconfirmed} | Confirmation and optional comment that not any provisions require | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | (d) no provisions shall require | Confirmation that not any provisions | | | |
| N108 | STSS43 | 0 | No automatic liquidation comment | There is no provision in the Prospectus requiring automatic liquidation of the Receivables at market value, as stated in section 4.4.3.1 of the Registration Document. | {TEXT-5000} | automatic liquidation of the underlying exposures at market value pursuant to Article 21(4)(d) of Regulation (EU) 2017/2402 | Box to complete may contain additional esplanation. Field codes are highlighted in amber where the field has errors in format. | automatic liquidation of the underlying exposures at market value | require automatic liquidation of the underlying exposures at market value. | Article 21(4)(d) | Confirmation | Item 3.4.5 of Annex 13 of Commission Delegated Regulation (EU) 2019/980 |

| N109 | STSS44 | М | Non-sequential priority of payments triggers confirmation | Confirmed | {Confirmed/Unconfirmed/N/A} | Confirmation and optional comment that transaction featuring non-sequential priority of payments include triggers relating to the performance of | Box to complete should contain the confirmation indicator (Confirmed/Iunconfirmed/IN/A). Field should be "N/A" where transaction featuring non-sequential priority of payments does not include triggen: relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential payments in order of seriority pursuant to Article 21(s) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - field is explained to the confirmed" or - field is explain to 'Unconfirmed' or - field is explain to 'Unconfirmed' or - field has explain format. | | | | | |
|------|--------|---|---|--|---------------------------------|---|--|---|---|------------------|----------------------|---|
| N110 | STSS44 | 0 | Non-sequential priority of payments triggers comment | Please see above (STSS41). The transaction features pro rotal priority of payments and includes triggers relating to the performance reverting to sequential. Upon occurrence of a Subordination Service, the Pro-Rata Redemption Period will end and the Sequential Redemption Period will start. In the Post-Inforcement Priority of Payments, Class A, Class S, | {TEXT-5000} | the underlying exposures resulting in the priority of purper reverting to sequential payments in order of seniority purpers in Author 2(5) of Regulation (EU) 2017/2402. | Box to complete may contain the concise explanation where \$15544-Non-sequential priority of payments triggers confirmation is not "N/A". Field should be left blank where \$15544-Non-sequential priority of payments triggers confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | Securitisations featuring non- | Confirmation that transaction featuring non-sequential priority of payments include triggers relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential. | | | Item 3.4.5 of Annex 19 of Commission Delegated |
| N111 | STSS44 | М | Credit quality deterioration trigger confirmation | Confirmed | {Confirmed,/Unconfirmed/N/A} | Confirmation and optional comment. that such triggers include at least the underlying expoures below a predetermined threshold pursuant to Arrice 2(1) of Regulation (EU) | Bos to complete should contain the confirmation indicator (Confirmed/Iuhconfirmed/Iv/A). Field should be "N/A" where transaction featuring non-sequential priority of plyments does not include triggen; relating to the performance of the underlying expoures resulting in the priority of payment reverting to sequential payments in order of seniority pursuant to Article 2(5) of Regulation (IVI) 2017/2002. Field codes are highlighted in amber where: - field is left blank; or | sequential priority of payments | payments in order of seniority. Confirmation that such triggers include at least the describation in the credit quality of the underlying exposures below a predetermined threshold. | Article 22(5) | Confirmation | Regulation (EL) 2019/980 |
| N112 | STSS44 | 0 | Credit quality deterioration trigger comment | The definition of "Subordination Event" includes the Cumulative Loss Ratio exceeding a certain level on any Determination Date, and that the cumulative Defaulted Receivables are equal or higher than 100% of the sum of the Principal Amount Outstanding of the Class O histors, Sale Fibries and the Class F Notes at the Date of Incorporation. | {TEXT-5000} | 2017/2402 | Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format. | | | | | |
| N113 | STSS54 | М | Servicer expertise confirmation | Confirmed | {Confirmed/Unconfirmed} | Confirmation and detailed explanation on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and procedures intended to | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is let blank, or - field is equal for Unconfirmed'; or - field has errors in format. | Required expertise from the servicer and policies and adequate procedures and risk | A detailed explanation on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and | Article 21(8) | Detailed Explanation | Item 3.4.6 of Annex 19 of Commission Delegated Reculation (EU) 2019/980 |
| N114 | STSS54 | м | Servicer expertise explanation | Please see above (STSS30) | {TEXT-32767} | pointers and professioners internet to ensure compliance with these requirements pursuant to Article 21(8) (b) of Regulation (EU) 2017/2402 | Box to complete should contain the detailled explanation. Field codes are highlighted in amber if the field is left blank or has errors in format. | management controls in place | procedures intended to ensure compliance with these requirements. | | | педивин (с.0) 2023) 980 |
| N115 | STSS45 | м | Early termination confirmation | Confirmed | {Confirmed/Unconfirmed/N/A} | Confirmation and concise explanation, where applicable, on revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers | box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the securitisation is not a revolving securitisation. Field codes are highlighted in amber where: - field is the blank; or - field is equal funconfirmed"; or - field has errors in format. | Revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers | A concise explanation, where applicable, on how the provisions in Art 21(6)(a) of Regulation (EU) 2017/202 are reflected in the transaction documentation. | Article 21(6) | Concise Explanation | Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N116 | STSS45 | c | Early termination explanation | For a concise explanation how the provisions of article 12(6)(a), (b) and (d) are met, reference is made to the fields STSS46, STSS47 and STSS49 below | {TEXT-10000} | pursuant to Article 21(6) of Regulation (EU) 2017/2402 | Box to complete should contain the concise explanation where STSS45-Early termination confirmation is not "N/A". Field should be left blank where STSS45-Early termination confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| N117 | STSS46 | м | Credit quality deterioration trigger confirmation | Confirmed | {Confirmed/Unconfirmed/N/A} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). *N/A* should be reported in Box to complete only where the securitisation is not a revolving securitisation. Field codes are highlighted in amber where: - Field is left basis - "Unconfirmed" is reported; or - "N/A" in or reported and STSS45-Early termination confirmation is "N/A"; or - *N/A" is reported and STSS45-Early termination confirmation is not" N/A"; or - *N/A" in or in format. | | | | | |
| N118 | STSS46 | c | Credit quality deterioration trigger explanation | See definition "Revolving Period Early Termination Event" in section 4.9.2.1 of the Securities Note. Items (i): on the Payment Date immediately proceding the relevant Determination Date, the Outstanding Balance of the Date of the Securities was less than 160 keeps of the Securities of the Securities of the Securities of the Securities of Securities of Securities Securities of Securities Securi | {TEXT-10000} | Confirmation and concile explanation where applicable, noterior canton in their capital in the residuality of the underlying exposures pursuant to Article 22(6) (a) of Regulation (EU) 2017/2402 | Box to complete should contain the concise explanation where \$75546-Credit quality deterioration trigger confirmation is not "N/A". Field should be left blank where \$75546-Credit quality deterioration trigger confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | (a) deterioration in the credit quality of the underlying exposures | A concise explanation where applicable, on how the provisions in Art 21(6)(a) of Regulation (TU 2017-2020 are reflected in the transaction documentation. | Article 23(6)(a) | Concise Explanation | Rems 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N119 | STSS47 | М | insolvency-related event confirmation | Confirmed | {Confirmed/Unconf irmed/N/A} | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). *N/A* should be reported in Box to complete only where the securitisation is not a revolving securitisation. Field codes are highlighted in amber where: - The confirmed is reported; or - "Unconfirmed" is reported; or - "Unconfirmed" is reported and 515545-Early termination confirmation is "N/A", or - "N/A" to reported and 515545-Early termination confirmation is not"N/A"; or - "N/A" in or format. | | | | | |
| N120 | STSS47 | c | Insolvency-related event explanation | See item (i) of the definition of Revolving Period Early Termination Event: "a Subordination Event occurs". Item (i) of the definition of Subordination Event a Item (i) of the definition of Subordination Event a Item (ii) of the definition of Subordination Event a Item (iii) of the Subordination Event a Item (iii) of Subordination Event a Item (iii) of Subordination Event (iii) of Subordination Item (iii) of Subordina | {TEXT-10000} | Confirmation and concise explanation, where applicable, on occurrence of an insolvency-related event of the insolvency-related event of the Article 21(6) (b) of Regulation (EU) 2017/2402 | Box to complete should contain the concise explanation where STSSA7-insolvency-related event confirmation is not "N/A". Field should be left blank where STSS47-insolvency-related event confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format. | (b) occurrence of an insolvency- related event of the originator or servicer | A concise explanation, where applicable, on how the provisions or triggers in Art 21(6)(b) of Regulation (EU) 2077/402 are reflected in the transaction documentation. | Article 21(5(b) | Concise Explanation | Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N121 | STSS48 | м | Pre-determined threshold value confirmation | Confirmed | {Confirmed/Unconf irmed/N/A} | Confirmation and concise explanation, where applicable, on value of the underlying exposures held by the SSPE falls below a pre-determined threshold pursuant to Article 2(1)(6) (of | Box to complete should contain the confirmation indicator (Confirmed/Iunconfirmed/Iv/A). "N/A" should be reported in Box to complete only where the securitisation is not a revolving securitisation. Field codes are highlighted in amber where: - Heds is left basis. "Unconfirmed" is reported; or: "Unconfirmed" is reported; or: "N/A" in or reported and 515S45-Early termination confirmation is "N/A"; or: - N/A" is reported and 515S45-Early termination confirmation is not"N/A"; or: - N/A in or format. | (c) value of the underlying exposures held by the SSPE falls below a pre-determined threshold | A concine explanation, where applicable, on how the provisions or triggers in Art 218(6)(c) of Regulation (EU) 0.077402 are reflected in the transaction documentation, using cross-references to the relevant sections of the | Article 21(6)(c) | Concise Explanation | Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2015/980 |
| N122 | STSS48 | c | Pre-determined threshold value explanation | The definition of "Revolving Period Early Termination bend" includes a trigger in J which is in accordance with the Regulation: "(i) on the Payment installation termination preceding the relevant Cetermination Date, the Outstanding Statistics of the Non-Defaulted Receivables was less than '2006 of the Principal Amount Outstanding of the Rated Notes on the Osbursement Date". | {TEXT-10000} | pusualisticis (EU) 2017/2-402 | Box to complete should contain the concise explanation where \$75548-Pre-determined threshold value confirmation is not "NJA". Field should be left blank where \$75548-Pre-determined threshold value confirmation is equal to NJA. Field codes are highlighted in amber where it is not the case or field has errors in format. | | au die recentin socioni on the underlying documentation where the information can be found | | | |

| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). | | | | | |
|------|--------|---|---|--|---------------------------------|--|---|--|---|------------------|---------------------|---|
| | | | | | | | "N/A" should be reported in Box to complete only where the securitisation is not a revolving securitisation. | | | | | |
| N123 | STSS49 | м | New underlying exposures failure generation confirmation | | {Confirmed/Unconf irmed/N/A} | | Field codes are highlighted in amber where: - field is left blank | | | | | |
| | | | Commission | | | | - "Unconfirmed" is reported; or - "N/A" is not reported and STSS4S-Early termination confirmation is "N/A"; or | | | | | |
| | | | | | | | - "N/A" is reported and STSS45-Early termination confirmation is not "N/A"; or - field has errors in format. | | | | | |
| | | | | The definition of "Revolving Period Early Termination | | Confirmation and concise explanation, where applicable, on a failure to | | (d) a failure to generate sufficient | | | | |
| | | | | Event" includes a trigger in: item (ii) "on the Payment Date immediately preceding | | generate sufficient new underlying exposures meeting pre-determined | | new underlying exposures meeting pre-determined credit | A concise explanation, where applicable, on how the provisions in Art 21(6)(d) of Regulation (EU) 2017/2402 are reflected | Article 21(6)(d) | Concise Explanation | Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | | the relevant Determination Date, the Outstanding Balance of the Non-Defaulted Receivables was less than 75.00% of the Principal Amount Outstanding of | | credit quality (trigger for termination of the revolving period) under Article 21(6) (d) of Regulation (EU) 2017/2402 | | quality (trigger for termination of the revolving period) | in the transaction documentation. | | | bengaled regulation (EG) 2023/300 |
| | | | New underlying exposures | the Rated Notes on the Disbursement Date"; and item (v) "the Principal Amount Outstanding of the | | 21(0) (0) 01 10 galaton (20) 2017/2402 | Box to complete should contain the concise explanation where STSS49-New underlying exposures failure generation confirmation is not "N/A". | | | | | |
| N124 | STSS49 | С | failure generation explanation | Rated Notes on the preceding Determination Date is higher than the sum of (i) the Outstanding Balance of | {TEXT-10000} | | Field should be left blank where STSS49-New underlying exposures failure generation confirmation is equal to N/A. | | | | | |
| | | | | the Non-Defaulted Receivables on the Determination Date, (ii) the Outstanding Balance of the Additional Receivables to be acquired on that Payment Date, and | | | Field codes are highlighted in amber where it is not the case or field has errors in format. | | | | | |
| | | | | (iii) the remaining Principal Account balance on that Payment Date after payment of the purchase price | | | | | | | | |
| | | | | related to the principal amount of the Additional Receivables". | | | | | | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | | | | |
| N125 | STSS50 | м | Participant duties | | {Confirmed/Unconf | Confirmation and optional comment | Field codes are highlighted in amber where: | | | | | |
| | | | confirmation | | irmed} | that the transaction documentation specifies all of the requirements under | - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | | Confirmation that the transaction | | | |
| | | | | | | Article 21(7) (a) of Regulation (EU) 2017/2402 on the contractual | | (a)Information regarding contractual obligations of the servicer and trustee | documentation specifies all of the requirements under Article 21(7) (a) of | Article 21(7)(a) | Confirmation | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| N126 | STSS50 | 0 | Participant duties comment | The obligations of the Servicer are set out in section 3.7.1. of the Additional Information. The obligations of the Management Company | {TEXT-5000} | obligations, duties and responsibilities of the servicer and the trustee, if any, and other ancillary service providers. | Box to complete may contain additional explanation. | | Regulation (EU) 2017/2402. | | | |
| MILO | 313330 | Ü | Tartespant duties comment | (trustee) are set out in section 3.7.2. of the Additional Information. | (1541 3000) | | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | Confirmed | | | | | | | | |
| | | | Servicing Continuity | | {Confirmed/Unconf | Confirmation and optional comment that the securitisation documentation | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: | | | | | |
| N127 | STSS51 | М | confirmation | | irmed} | expressly satisfies the requirements of Article 21(7) (b) of Regulation (EU) | - field is left blank; or - field is equal to "Unconfirmed"; or | | | | | |
| | | | | | | 2017/2402 on the processes and responsibilities necessary to ensure that a default by or an insolvency of the | - field has errors in format. | (b)Servicing Continuity Provisions | Confirmation that the securitisation documentation expressly satisfies the requirements of Article 21(7) (b) of | Article 21(7)(b) | Confirmation | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | | The term and substitution of the Servicer shall be | | servicer does not result in a termination of servicing, such as a contractual | Box to complete may contain additional explanation. | | requirements of Article 21(7) (b) of Regulation (EU) 2017/2402. | | | |
| N128 | STSS51 | 0 | Servicing Continuity comment | done in accordance with the procedure established in section 3.7.1.1. of the Additional Information. | {TEXT-5000} | provision which enables the replacement of the servicer in such | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | | | case. | | | | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). | | | | | |
| | | | Derivative Counterparty | | {Confirmed/Unconf | | N/A should be reported in Box to complete when the transaction does not have derivatives. | | | | | |
| N129 | STSS52 | М | Continuity confirmation | | irmed/N/A} | Confirmation and optional comment that the transaction documentation | Field codes are highlighted in amber where: - field is left blank; or | | | | | |
| | | | | | | satisfies all of the information referred to in Article 21(7) (c) of Regulation (EU) 2017/2402 on provisions that ensure | - field is equal to "Unconfirmed"; or - field has errors in format. | (c)Derivative Counterparty | Confirmation that the transaction documentation satisfies all of the | Article 21(7)(c) | Confirmation | Item 3.8 of Annex 19 of Commission Delegated |
| | | | | The Interest Rate Swap Agreement contains provisions | | the replacement of derivative counterparties in the case of their | | Continuity Provisions | information referred to in Article 21(7) (c) of Regulation (EU) 2017/2402. | 22(/// | Commission | Regulation (EU) 2019/980 |
| | | | Derivative Counterparty | aimed at ensuring the replacement of the Swap Counterparty in case of its default, insolvency, rating downgrade or other specified events (see a | | default, insolvency, and other specified events, where applicable. | Box to complete may contain additional explanation. | | | | | |
| N130 | STSS52 | 0 | Continuity comment | comprehensive list of events that trigger an early termination of the Interest Rate Swap Agreement in | {TEXT-5000} | | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | the sub-section headed "Early Termination" in section 3.4.8.1.4. of the Additional Information). | | | | | | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). | | | | | |
| N131 | STSS53 | м | Liquidity Provider Continuity | | {Confirmed/Unconf | Confirmation and optional comment | "N/A" should only be reported where not applicable. | | | | | |
| 1122 | 31333 | | confirmation | | irmed/N/A} | that the transaction documentation satisfies all of the information under | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed": or | | | | | |
| | | | | | | Article 21(7 (c) of Regulation (EU) 2017/2402 on provisions that ensure | - neio is equal to Unconfirmed ; or - field has errors in format. | 1 | | | | |
| | | | | According to section 3.4.8.2.3 of the Additional Information, in case of downgrade in the rating of the | | the replacement of liquidity providers in the case of their default, insolvency, and other specified events, where | | | | | | |
| N132 | STSS53 | 0 | Liquidity Provider Continuity comment | Paying Agent, the Management Company shall either obtain similar guarantees or commitments securing | {TEXT-5000} | applicable. | Box to complete may contain additional explanation. | | | | | |
| | | | | performance of the Paying Agent or substitute the Paying Agent. | | | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | (c)Account Bank Continuity | Confirmation that the transaction documentation satisfies all of the | | | Item 3.8 of Annex 19 of Commission Delegated |
| N133 | STSS53 | м | Account Bank Continuity confirmation | | {Confirmed/Unconfirmed} | | Field codes are highlighted in amber where: - field is left blank; or | Provisions | information under Article 21(7 (c) of Regulation (EU) 2017/2402. | Article 21(7)(c) | Confirmation | Regulation (EU) 2019/980 |
| | | | | | | Confirmation and optional comment | - field is equal to "Unconfirmed"; or - field has errors in format. | | | | | |
| | | | | According to section 3.4.5.1.4 of the Additional | | that the transaction documentation satisfies all of the information under | | | | | | |
| | | | | Information, in case of downgrade of the ratings of the Fund Accounts Provider it shall be substituted. In accordance with the Reinvestment Agreement, the | | Article 21(7 (c) of Regulation (EU) 2017/2402 on provisions that ensure | | | | | | |
| | | | Account Bank Continuity | resignation or removal by the Fund Accounts Provider shall not take any effect until the appointment of the | | the replacement of the account bank in the case of their default, insolvency, and other specified events, where | Box to complete may contain additional explanation. | | | | | |
| N134 | STSS53 | 0 | comment | New Fund Accounts Provider is effective: "Neither the voluntary termination of the | {TEXT-5000} | applicable. | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | Reinvestment Agreement by the Fund Accounts Provider nor by the Management Company will be effective until the new institution assuming the | | | | | | | | |
| | | | | position of Fund Accounts Provider has effectively resumed functions." | | | | | | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | | | | |
| N135 | STSS55 | м | Debt situation documentation confirmation | | {Confirmed/Unconf irmed} | | Field codes are highlighted in amber where: - field is left blank; or | | | | | |
| | | | Gocumentation confirmation | | mear | Confirmation and optional comment that the underlying documentation sets | - field is left blank, or - field is equal to "Unconfirmed"; or - field has errors in format. | | Confirmation that the underlying | | | |
| | | | | Prospectus section 2.2.7 of the Additional | | out in clear and consistent terms, definitions, remedies and actions | | Clear and consistent definitions relating to the treatment of | documentation sets out in clear and consistent terms, definitions, remedies and actions relating to the debt | Article 21(9) | Confirmation | Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | Debt situation | Information contains the procedure of action to be followed by the Servicer depending on the status of each Loan. In any case, the collection management | | relating to the debt situations set out in Article 21(9) of Regulation (EU) 2017/2402. | Box to complete may contain additional explanation. | problem loans | situations set out in Article 21(9) of Regulation (EU) 2017/2402. | | | |
| N136 | STSS55 | 0 | documentation comment | and recovery procedure shall comply with the criteria described in section 2.2.7.2 (Risk management and | {TEXT-5000} | | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | monitoring) and 2.2.7.3 (Recovery process) of the Additional Information. | | | | <u></u> | | | | <u> </u> |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | Confirmation that the securitisation | | | |
| N137 | STSS56 | м | Priorities of payment and triggered events confirmation | | {Confirmed/Unconfirmed} | | Field codes are highlighted in amber where: - field is left blank; or | | documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) | | | |
| | | | | | | Confirmation and optional comment | - field is equal to "Unconfirmed"; or - field has errors in format. | | Articles 21(9) of Regulation (EU) 2017/2402. | | | |
| | | | | Section 3.4.7.2 of the Additional Information provides | | that the securitisation documentation sets out the priorities of payment and | | Priorities of payment and triggers events | | Article 21(9) | Confirmation | Item 3.4.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | Priorities of payment and | for the Pre-Enforcement Priority of Payments and within this section, sub-section 3.4.7.2.3 (Other rules) provides for the modifications in the priority of | | trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402. | Box to complete may contain additional explanation. | | Confirmation that the securitisation documentation sets out the priorities of | | | |
| N138 | STSS56 | 0 | triggered events comment | payments in case of (A) the replacement of Servicer, and (B) the Regulatory Call Priority of Payments. | {TEXT-5000} | | Field codes are highlighted in amber where the field has errors in format. | | payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402. | | | |
| | | | | Section 3.4.7.3 of the Additional Information provides for the Post-Enforcement Priority of Payments. | | | | | 2017/2402. | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | Confirmation (************************************ | | | |
| N139 | STSS57 | м | Timely resolution of conflicts confirmation | | {Confirmed/Unconf irmed} | | Field codes are highlighted in amber where: - field is left blank; or | | Confirmation that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely | | | |
| | | | | | | Confirmation and optional comment | - field is eft blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | | resolutions of conflicts are met. | | | |
| | | | | As per section 3.7.2.1 of the Additional Information: | | that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating | | Timely resolution of conflicts between classes of investors & | | Article 21(10) | Confirmation | Items 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | | "The Management Company is also responsible for representing and defending the interests of the | | to the timely resolutions of conflicts are met. | Box to complete may contain additional explanation. | responsibilities of trustee | Confirmation that the provisions under | | | Complete negligation (EU) 2013/380 |
| N140 | STSS57 | 0 | Timely resolution of conflicts comment | Noteholders and of the other creditors of the Fund. Accordingly, the Management Company must at all times consider the interests of the Noteholders, acting | {TEXT-5000} | | Field codes are highlighted in amber where the field has errors in format. | | Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met. | | | |
| | | | | times consider the interests of the Noteholders, acting in the defence thereof and adhering to applicable law and regulations for such purpose. | | | | | The second of contracts are met. | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | | | | |
| | | | Historical Purface | | | | Should potential investor ask for historical data, then the originator should confirm that the | | | | | |
| N141 | STSS58 | м | Historical Default and Loss Performance Data confirmation | | {Confirmed/Unconf irmed} | | information will be available on demand. Field codes are highlighted in amber where: | | | | | |
| | | | | | | Confirmation and optional comment that the data required to be made available under Article 22(1) of | - field is left blank; or - field is equal to "Unconfirmed"; or | | | | | |
| | | | | | | available under Article 22(1) of Regulation (EU) 2017/2402 is available | - field has errors in format. | J | I . | I | | 1 |
| | | | | | | | | | | | | |

| | | | | | | on static and dynamic historical default | | 1 | Confirmation that the data required to | I | I | 1 |
|------|--------|---|---|--|-------------------------------|--|---|---|---|---------------|---------------------|--|
| N142 | STSS58 | 0 | Historical Default and Loss Performance Data comment | The Seller has made available in section 2.2.7.5 of the Additional Information delinquency and default data, for substantially similar exposures to those being | {TEXT-5000} | and loss performance. | Box to complete may contain additional explanation. | Historical Default and Loss Performance Data | be made available under Article 22(1) of Regulation (EU) 2017/2402 is available, stating clearly where the information can be found. | Article 22(1) | Confirmation | Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| | | | Performance Data Comment | securitised for a period no shorter than 5 years. | | | Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | Historical Default and Loss | The Seller has made available in section 2.2.7.5 of the Additional Information delinquency and default data, for substantially similar exposures to those being | | Statement where the data required to be made available under Article 22(1) of | Box to complete should indicate where the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 can be found. | | | | | |
| N143 | STSS58 | С | Performance Data location | securitised for a period no shorter than 5 years. Data is available through the European DataWarehouse GmbH, a securitisation repository resistered nursuant to Article 10 of the Securitisation | {TEXT-1000} | Regulation (EU) 2017/2402 can be found. | Field codes are highlighted in amber where: - field is left blank for public securitisations; or - field has errors in format. | | | | | |
| | | | | Confirmed | {Confirmed/Unconf | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | Confirmation that a sample of the underlying exposures was subject to | | | |
| N144 | STSS59 | М | Sample external verification confirmation | | irmed} | | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. | | external verification prior to the issuance of the securities by an appropriate and independent party. | | | |
| N145 | STSS59 | 0 | Sample external verification comment | Debitte has reviewed a sample of 531 randomly selected loans out of the Preliminary Portfolio From which the Initial Recivables shall be selected. Additionally, Debitte has verified the data disclosed the following staffication tables in respect of the Preliminary Portfolio. The results, applying confidence level of at least 99%, are set out in the Special Securifisation Report on the Preliminary Portfolio Portf | {TEXT-5000} | Confirmation and optional comment that a sample of the underlying exposures was subject to external verification prior to the issuance of the securities by an appropriate and independent party pursuant to Article 22(2) of Regulation (EU) 2017/2402. | Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | Sample of the underlying exposures subject to external verifications | Confirmation that a sample of the underlying exposures was subject to external verification prior to the issuance of the securities by an appropriate and independent party. | Article 22(2) | Confirmation | N/A |
| N146 | STSS60 | М | Liability cash flow model confirmation (prior pricing) | Securiosador regisadori. Ire Originado, cuminis that no significant adverse findings have been detected. Confirmed | {Confirmed/Unconfirmed} | Confirmation that a liability cash flow | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes we highlighted in umber where: - field is let blank, or - field is equal to 'Unconfirmed'; or | | | | | |
| | | | | | | model is available to potential investors prior to pricing and location where this information is available pursuant to | - nead is equal to Unconsisted; or - field has errors in format. | | | | | |
| N147 | STSS60 | С | Location of Liability cash flow model | Liability cash flow model elaborated and published by INTEX Solutions Inc and Bloomberg, has been made available before pricing on the Website of European DataWarehouse. | {TEXT-10000} | Article 22(3) of Regulation (EU) 2017/2402. | Bact to complete should contain the location where a lability cash flow model is available and may contain any additional explanation. Field codes are highlighted in amber where: - field is left blank for public securifications; or - field has errors in formst. | | Confirmation that a liability cash flow model is available to potential investors | | | |
| N148 | STSS60 | М | Liability cash flow model confirmation (after pricing) | Confirmed | {Confirmed/Unconfirmed} | Confirmation and optional comment that after pricing, such information has | Box to complete should contain the confirmation indicator (Confirmed/Inconfirmed). Field should be equal to "Confirmed" where the STS notification is submitted before pricing. Field codes are highlighted in amber where: - field is equal to "Unconfirmed"; or - field is equal to "Unconfirmed"; or - field have rors in format. | Availability of a liability cash flow model to potential investors | prior to pricing and state clearly where this information is available. After pricing, confirmation that such information has been made available to potential investors upon request. | Article 22(3) | Confirmation | N/A |
| | | | | | | been made available to potential investors upon request pursuant to Article 22(3) of Regulation (EU) 2017/2402. | | 1 | | | | |
| N149 | STSS60 | 0 | Liability cash flow model comment (after pricing) | After pricing, such information is available to potential investors upon request. | {TEXT-5000} | | Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format. | | | | | |
| N150 | STSS61 | М | Environmental performance availability | Available | {N/A/Available/Not available} | Confirmation and concise explanation on whether the information related to the environmental performance of the environmental performance of our and to loss or lessers is available prostraint to Article 2 (1)(a) of Regulation (EU) 2017/402 and a statement where that information is to be found | Bost to complete should contain the confirmation indicator. "Not included with information is subject to the confirmation of a wailable with the confirmation is not a wailable and STSSID-linderlying exposures classification is equal to "residential margings" or "auto laural/lesses" "NIA" only where STSSID-linderlying exposures classification is not equal to "residential mortgages" or "auto laural/lesses" Field codes are highlighted in amber where: -field is left blank, or -field is left blank, or -field is left blank or -NIA" reported and STSSID-linderlying exposures classification is equal to "residential mortgages" or "auto-bank/lesses" -NIA" is not reported and STSSID-linderlying exposures classification is equal to "residential mortgages" or "auto-bank/lesses" or -NIA" is not reported and STSSID-linderlying exposures classification is not equal to "feld bias errors is format. | Publication on environmental performance of underlying enpourses consisting of residential loans or car loans or leases* | A concise explanation on whether the information related to the environmental performance of the environmental performance of the formation of the performance of the formation of the performance to Arcise 7 (1)(4) of Regulation (EU) 2017/9802 and a statement where that | Article 22(4) | Concise Explanation | N/A |
| N151 | STSS61 | c | Environmental performance explanation | Section 3.7.1.5 of Additional Information: In particular, the Servicer shall provide in a timely manner to the Originator, as Reporting Entity, any reports, data and other information in the correct format to fulfil the reporting requirements of article 7 of the Securitisation Regulation (including, inter alia), the information, if available, related to the environmental net reformance of the weblieful | {TEXT-10000} | pursuant to Article 22(4) of Regulation (EU) 2017/2402. | When Environment performance confirmation for STSSGI is "Available", box to complete should contain a statement indicating the section where the information is disclosed. When Environment performance confirmation for STSSGI is different from "Available", box to complete should be left empty. Field codes are highlighted in amber where it is not the case or field has errors in format. | | information is to be found. | | | |
| | | | | Confirmed | | | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). | | | | | |
| N152 | STSS62 | М | Article 7 compliance confirmation | | {Confirmed/Unconf irmed} | | Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or | | | | | |
| N153 | 515562 | o | Article 7 compliance comment | The Originator confirms compliance and shall be responsible for compliance with article 7, in accordance with article 2.5 of the US countilation Regulation and has been designated as the "Reporting Regulation and has been designated as the "Reporting Intelligible or the Compliance of the Compliance | (TD:T-5000) | Confirmation and optional comment that the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/3/2019 (EU) 2017/3/2019 (EU) 2017/3/2019 (EU) 2017/3/2019 (EU) 2017/3/402. | - field has errors in format. Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | Originator and sponsor | Confirmation that: - the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/4002; - the Information required by Article 7(3) | | Confirmation | N/A |
| N154 | STSS62 | М | Underlying information confirmation | Confirmed | {Confirmed/Unconf irmed} | Confirmation and optional comment that the information required by Article 7(1) (a) has been made available to potential investors before pricing upon request pursuant to Article 22 (Spof | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Where no potential invector makes such a request prior to pricing, confirmation should be provided that the information would be made available to any potential investor upon such a request. Field codes are highlighted in amber where: - field is else blank; or - field is equal to 'Unconfirmed'; or - field is equal to 'Unconfirmed'; or - field has errors in format. | responsible for compliance with Article 7 | (a) has been made available to potential investors before pricing upon requer, -the information required by Article 7(1) (b) to (g) has been made available before pricing at least in draft or initial form. | | Commission | |
| N155 | STSS62 | 0 | Underlying information comment | | {TEXT-5000} | Regulation (EU) 2017/2402. | Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | | | | | |
| N156 | STSS62 | М | Before pricing documentation confirmation | Confirmed | {Confirmed/Unconfirmed} | Confirmation and optional comment that the information required by Article 15(1), bit is of the information required by Article 15(1), bit is of the information for t | Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format. | | | | | |
| N157 | STSS62 | 0 | Before pricing documentation comment | | {TEXT-5000} | 7(1) (b) to (d) has been made available before pricing at least in draft or initial form pursuant to Article 22 (5) of Regulation (EU) 2017/2402 | Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format. | | | | | |
| | | | | | | 1 | I | I | 1 | I | 1 | |

