| RELD<br>NUMBER             | ROX TO COMPLETE FOR STS NOTIFICATION   | BACKGROUND INFORMATION:<br>FIELD NAME   | BACKGROUND INFORMATION:<br>APPLICABLE EXPLANATION TYPE FOR THIS FIELD         | BACKGROUND INFORMATION:<br>RELD FORMAT             | BACKGROUND INFORMATION:<br>ARTICLE OF REGULATION (EU)<br>2017/2402 | BACKGROUND INFORMATION:<br>PIELD DESCRIPTION   | BACKGROUND INFORMATION:<br>LINK WITH PROSPECTUS DIRECTIVE /<br>REGULATION                              |
|----------------------------|--|---|---|--|--|--|--|
| 55750                      | \$15000FBA6097500994; no competent authority has yet been appointed in Italy   | First contact point   | N/A (General information)   | (10)   | Article 27 (1)   | First contact point Legal Entity identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority   | Item 3.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                               |
| \$7951                     | 170005434879; 170005434887   | Instrument identification code  | N/A (General information)   | (ISN)  | N/A  | Where available, the international security identification code (GIN) or codes, or if no IGIN, then any other unique securities, assigned to this securities.  | Where available under Item 3.1 of Annex<br>19 of Commission Delegated Regulation<br>(EU) 2019/980.     |
| \$7552<br>\$7553           | 80.5000794.88665150.48904 Net applicable   | Legal Entity Identifier (LEI) Notification Identifier   | N/A (General Information) N/A (General Information)                           | (LEI)<br>(ALPHANUM-100)                            | N/A  | The LEI of the originator(s) and sponsor(s), and where available original lender(s).  Where reporting an update, the unique reference number assigned by ESMA to the previously notified   | Item 4.2 of Annex 9 Commission<br>Delegated Regulation (EU) 2019/380                                   |
| \$7554                     | 10.5600F9A86901F5D+9994N202101   | Unique identifier   | N/A (General information)   | (ALPHANUM-100)                                     | N/A  | STS nedflication. The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224   | N/A  |
| \$1555<br>\$1556<br>\$1557 | Not applicable  Curation and Curation Annual C | Prospectus identifier Securitization Repository Securitization name   | N/A (General information) N/A (General information) N/A (General information) | (ALPHANUM-100)<br>(ALPHANUM-100)<br>(ALPHANUM-100) | N/A<br>N/A   | Where available, the prospectus identifier as provided by the relevant competent authority.  Where available, the name of the registered securitization repository.  The securitization name.  | N/A<br>N/A<br>Section 4 of Annex 9 of Commission   |
| \$1557<br>\$7558           | II.  | Country of establishment  | N/A (General Information)   | (COUNTRYCODE_2)                                    | Article 18 and 27(3)   | Where available, the country of establishment of the originator(s), sponsor(s) SSPE(s) and original  | Delegated Regulation (EU) 2019/980   |
| \$7559                     | non-NACP securitization  | Securitisation classification   | N/A (General Information)   | (LIST)   | N/A  | usceans. The type of securitarities: -ann-ABCP securitarities; -ABCP transaction; -ABCP programme.   | N/A  |
| STSS10                     | swarer fats  | Swidnightg exposures classification   | N/A (Seneral Information)   | [6.63 <sup>1</sup> ]                               | N/A  | The good of an independent processors belonging<br>to the contraction of       | N/A  |
| STSS11                     | 24 February 2021   | Issue date  | N/A (General Information)   | (DATEFORMAT)                                       | N/A  | and sponsor shall provide the date on which the prospectus was approved.<br>In all other cases, the originator and sponsor shall provide the closing date of the most recent<br>transaction.   | N/A  |
| STSS12<br>STSS13           | 23 February 2021  Prime Collaboralised Securities (PCS) EU SAS has verified that the Securitisation compiles with the STS criteria.  | Notification date  Authorised Third party   | N/A (General information) N/A (General information)                           | (DATEFORMAT)<br>(ALPHANUM-100)                     | N/A<br>Article 27(2)   | The date of notification to SSMA.  Where an authorised their-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2400, a statement that compliance with the STS criteria was confirmed by that authorised their party film.  | N/A<br>N/A   |
| STSS14                     | Prime Collateralised Securities (PCS) EU SAS established in France.  | Authorised Third party (same and country of establishment)  | N/A (General information)   | (ALPHANUM-1000)                                    | Article 27(2)  | Where an authorised third-party has provided STS verification services in accordance with Article 27(2)<br>of Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment.  | N/A  |
| STSS1S                     | Authorite des Marches Financiers   | Authorised Third party (name of competent authority)  | N/A (General information)   | (ALPHANUM-100)                                     | Article 27(2)  | 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 competent authority that has authorised it.  | N/A  |
| \$75516<br>\$75517         | Not applicable   | STS status Originator (or original lender) not a credit institution   | N/A (General Information) N/A (General Information)                           | (ALPHANUM-1000)                                    | Article 27(5) Article 27(3)  | A reasoned notification by the originator and sponsor that the securitisation is no longer to be<br>considered as STS.  A "Yes" or No' statement as to whether the originator or original lender is a credit institution or  | N/A  |
|                            | This shall have applied to the Least the same sound and well-defined critical for cooling particips which is applied to tech securities closes, in particips, Pedanshy (i) has applied the same ideally will define cooling and, when releast, amending, menoring and infrancing the Least, and (ii) has effected upsterm in palce to apply those cells and process in cells for sound the cooling particip is assessed in through particip is about the other cooling and the cooling particip is assessed in through assessment of the labels or cells other cooling appropriate account of account menor to which the proposed and and the menority to displace much the indicated lange from deciding, the section of the report and and the indicated and provide or deciding and the report and and the section of the report and and the section is appropriate and the report and and the section is appropriate and the section of the section of the section and the section and the section of the section and the section an |   |   |  |  | Investment firm established in the Union.  Where the answer to field STSSI7 is 'No', confirmation that the originator's or original lender's credit-<br>granting criteria, processes and systems in place are executed in accordance with Article Staff  |  |
| STSS18                     | "The Originator, the Servicer, the Reporting Entity, the Administrative Servicer, the Cash Manager and the Subscriber").   | Originator (or original lender) not a credit institution  | N/A (General information)   | (ALPHANUM-1000)                                    | Article 27(3)  | Regulation (EU) 2017/2402.   | ration.  |
| \$75519                    | Polishing is a Record Intermediary enrolled in the register healthy the Bask of this jupousant to article SEG of the Consolidated Banking Act and it complex with the production and copiling variety and immediates for the consolidated Banking Act and it complex is until Tracelline Immediates for Enrolled Recision, we the except confidence of the Polispatcus, beautiful The Principal Parties* and "The Originator, the Service, the Reporting East), the Administration Service, the Cash Manager and the Salanciber*.  | Confirmation that the credit granting is subject to supervision   | N/A (General information)   | (ALPHANUM-1000)                                    | Article 27(3)  | Where the answer to field \$75517 is "No", confirmation that the credit-granting as referred to in Article<br>27(3)(a) of Regulation (IU) 2017/2402 is subject to supervision.   | N/A  |
| STSS20                     | Assessment to this black or Tracked (agreement, the Opposer is a standard of action, to cause along and bit to the standard building agreement, the Opposer is a standard of action, the standard building agreement to the Beller of the Standard building agreement to the Standard building agreement agree | Dawle of the websing segment by the sub-or-neignment  | Conclus Engineerism   | (ALFMANINA-10000)                                  | Article 20(1)  | The STS confirmation and provide a combine engineeristics on how the transder of the authorizing the STS confirmation and provide a combine engineeristic and provide a combine engineeristic and provide activities of the substance of the state of the st         | Rem 1.1 of Assau 19 of Commission<br>Delegated Regulation (RLI) 2010/80                                |
| STSS21                     | The Originator would be subject to Italian incolvercy laws that do not costain severe claw back provisions, Indeed, under the Warranty and Indemsity Agreement the Originator has represented that it is a Transcissi intermediary serolled with the register held by the Bank of Iraly pursuant to article 106 of the Cossidional desiring Act and its correct or family intermed its sust them in Affected in sacidity 310 of the Ill Insolvercy Registerion (inclined within the territory of the Applica of Iraly, pursuant to   | No severe clawback  | Concise Explanation   | (ALPHANUM-10000)                                   | Article 20(2)  | The STS notification shall provide a concise exglanation on whether any of the severe clawback<br>provisions referred to in Article 20 [2] (a) or (b) of Regulation (ICU) 2017/2402 are found in the   | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/981                               |
| STSS22                     | anticles 20(3) and 20(3) of the EU Securitization Regulation.  Not applicable  | Exemption for clawback provisions in national insolvency laws   | Confirmation  | (ALPHANUM-1000)                                    | Article 20(3)  | securitisation, and state whether the provisions in Article 20 (2) of Regulation (EU) 2017/2402 apply.  In conjunction with STSS1, where appropriate, the STS notification shall confirm whether there are no circumstances that could give rise to clawback provisions in accordance with Article 20 (1) and (2) of   | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/382                               |
|                            |  |   |   |  |  | Regulation (EU) 2017/2402.  Where the seller is not the original lender, the STS notification shall provide a statement confirming that  | Item 3.3 of Annex 19 of Commission   |
| STSS23                     | Net applicable   | Transfer where the seller is not the original lender  | Confirmation  | (ALPHANUM-1000)                                    | Article 20(4)  | the securitisation compiles with Article 20(1) to 30(3) of Regulation (EU) 2017/2402.  | Delegated Regulation (EU) 2019/983   |
| STSS24                     | be stand of the foundation included the Hell's Ordinal to the consequence of the Section of the Sec  | Transfer performed by means of an assignment and perfected at a later stage   | Concler Digilaration  | [ALIFH-HANUM-10000]                                | Article 20(5)  | species for the bright of the control of the contro         | item 3.3 of Annex 19 of Commission<br>Delegated Regulation (IU) 2009/984                               |
| ST3525                     | side the Streamy and haloms? Agreemed the Oppositor has represented and exercised that, as it the shows Effected Date and the shows Fourther Date, the Association Control of the Control  | Representations and warranties  | Concise Explanation   | (ALPHANUM-1000)                                    | Article 20(6)  | The STT-cofficient whill provide a concine explanation countribut them are representations and<br>watersities provided by the valid that the underlying exposures included in the sucuritation are not<br>excountered or otherwise is a condition that con a bet foreseet to adversely affect the enforceability of<br>the towards or assignment or transfer with the same legal effect.   | Item 2.2.8 of Annex 19 of Commission<br>Delegated Regulation (IU) 2010/980                             |
| \$75526                    | The distinct of the control of the c | Digibility criteria which do not allow for school particle<br>management of the indenling exposure on a discritionary basis | Conciler Englaneston  | (ALIPHANUM-10000)                                  | Article 20(7)  | The ST senfanction and provide concess explanation that:  - the coloringing exposures treatment from, an assignable, the solarit is the SSE mest performance, done and desirable coloringing coloring and coloring an         | Section 2 of Annex 19 of Commission<br>Delegated Regulation (IU) 2010/RIO                              |
| \$15527                    | The critical shallows surface and each behaviour service in a supervised as surface for a surface of exists 2000. The promption of the Dissortium of the Committee of the Commit | Noting growing of a souts   | Detailed Sigilaration   | [ALPHANUM]   | Article 20(8)  | The STS confidence and provide a defined engineering in its the foreigneety of the gold of<br>evolution exposures belong the inscription. Further purpose the engineers and quarter field<br>evolution are consistent to the confidence of the confidence of the confidence of the confidence of the confidence operation to the evolution of the Commission Engineer Engineers<br>and purpose of the confidence operation the Architecture of the Commission Engineer Engineers<br>and purpose of the Commission of the Commission Engineers (Commission Engineers (Commissio | Rtem 2.2.7 of Annex 30 of Commission<br>Delegated Regulation (IU) 2009/800                             |
| STSS28                     | Ladder the Witnesday and Indensity Agreement the Originates has represented and everament that the India Fortifals does not, and each Subsequent Portifolio will not, comprehe any executional positions pursuant to a trained 20(4) of the off Everational India, and the EAR Subsequent Portifolio of the India sections of the Prospectua headed "The Aggregate Portifolio" and "Description of the Transaction Gocuments - The Witnesday and Indensity Agreement").  | Underlying Exposure Obligations: no re securitisation   | Confirmation  | (ALPHANUM-1000)                                    | Article 20(9)  | The STS notification shall confirm that the underlying exposures do not include any securitization<br>positions and that the notified securitization is therefore not a re-securitization.   | Item 2.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                               |
| \$75529                    | code for the series of a Department of Department of the Series of the S | Sourchess of the undersetting standard  | Detailed Diplanation  | (ALPHANUN)   | Article 20(28)   | The STA sufficial to and provide a dealed approximate<br>and such that the sufficient procurs was registed in the soler's pollowy source of harbon,<br>and such that the sufficient procurs was registed in the soler's pollowy source of harbon,<br>and the proposal to approximate procurs was required to a sufficient procurs of the procurs of      | Item 2.2.7 of Annex 58 of Commission<br>Delegated Regulation (EU) 2006/960                             |
| \$75530                    | halank (s.d. k.) byte decit company, incorporate ander the less of tady, becard as any set holleg activity according to the Connoidance Senting Act and qualitative according to the Connoidance Senting Act and th | Originatos/Lender Expertise   | Detailed Explanation  | (ALPHANUM)   | Article 20(10)   | The STF-ceffication shall provide a detailed explanation as to whether the uniquester or original lender<br>have expectate in uniquising exposure of a sinilar masser to those excurtised.   | Item 2.2.7 of Annex 19 of Commission<br>Delegated Regulation (IU) 2019/780                             |
| STSSBI                     | can be the expect of the expect of the Opposite has provided and an expect of the Act of the expect of the Act | Transferred underlying exposures without exposures in default   | Detailed Diplanation  | BALPHANURAS  | Article 20(11)   | The LTTL soft parties due in provide a design of some or is in whether.  We transfer and antidety operation due to its challe, it the loss of selection, and design of provided and the controlled and the          | Item 2.2.8 of Annex 19 of Commission<br>Delegated Regulation (FU) 2019/980                             |
| \$75532                    | Personant to the Eligibility Collection are coal in the Monitor Transfer registered, the Collection transferred or may transfer, as the case may be, to the issuer only Receivables, untiling from Lases in respect of which or least 1 (one) instalment has become due and has been paid in full filtr further details, see the section of the Prospectas has ded "The Appropriate Particles" - Eligibility Control "1.   | At least one payment at the time of transfer  | Confirmation  | (ALPHANUM-1000)                                    | Article 20(12)   | The STS notification shall confirm whether, at the time of transfer of the exposures, the debtors have<br>made at least one payment.  The STS notification shall also confirm whether or not the exemption under Article 20(12) applies.   | Item 3.3 and 3.4.6 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2018/980                  |
| \$75522                    | The Securities comprised to the otherwise, also and a seak behavior from the otherwise than it cannot be search or the comprised of the security of the search of the sear | Repayment of the holders shall not have been structured to depend predominantly on the sale of assets.                      | Detailed Explanation  | GALPHANUNG   | Article 20(13)   | The ST colfication shall provide a detailed explanation of the degree of dependence of the<br>expansion of the holdion of the excurtisation position so the sale of assets securing the underlying<br>exposures.   | Item 2.4.1 of Annex 19 of Commission<br>Deligated Regulation (EU) 2019/980                             |
| STSS34                     | Under the Text container Agreement, the Cognitural two understates that a self-colors, are an agring that, a month'und reconverse content of self-only that the Text Configuration and the Special Spe | Compliance with risk retretion requirements   | Concise Explanation   | (LEST)   | Article 21(1)  | The STATE of Control of the Control of Contr         | item 3.1 of Annex 9 and item 3.4.3 of<br>Annex 15 of Commission Delegated<br>Regulation (EU) 2219/7800 |

| \$75636 | As the contact on the Table of Section 1 and the Contact of Section 1 and the Section        | Magasta of Esternet rates (RE) and currency risks (PC). Risks   | Cencial Digilaration | (ALPHANUM-10003) | Article 21(2)     | The ET confirmation that provide a control engineeties as to definite the interest other and common other engineeties originated and that measures are taken to religious and relate and confirm that and examine the engineeries are religious and relate and examine the engineeries are religious to the examine.   | Nam 2.4.2 and Nam 2.8 of Access 50 of<br>Commission Delegated Regulation (EU)<br>2013/980     |
|---------|--|---|----------------------|------------------|-------------------|--|---|
| STSS26  | to derivative contracts are entered or will be entered into by the Issuer. In this respect, the Issuer has undertaken that, for us long as any amount remains calculating in support of the Natus, it shall not enter into devivative contracts use as expressly permitted by article 20(2) of the EU Societization Angulation For further detail, use Conditions 4(p)(q) in the section of the Prospectual headed "Terms and Conditions of the Natus".  | Derivatives Purchased/Sold by SSPE  | Concise Explanation  | (ALPHANUM-10000) |                   | The STS notification shall explain in a concise manner that the SSPE has not entered into derivative contracts escept in the circumstances referred to in Articles 31(2) of Regulation (I/U) 2007/2402.  | Item 3.4.2 and Item 3.8 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980    |
| \$75537 | Not applicable   | Derivatives using common standards  | Concise Explanation  | (ALPHANUM-10000) |                   | The STS notification shall provide a concine explanation on whether any hedging instruments used are<br>underwritten and documented according to commonly accepted standards.  | item 3.4.2 and item 3.8 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980    |
| STSS38  | Securit to the Marier Transfer Agreement and a suscritions with the Egiphity Crisis, the Maniesthess companied in the Intelligent Crisis, the Maniesthess companied in the Intelligent Crisis, the Maniesthess companied in the Intelligent Crisis, the Maniesthess Crisis and Cris       | Referenced interest payments based on generally used interest notes   | Concise Euglanation  | (ALPHANUM-10000) | Article 21(3)     | The STS notification shall explain in a concise mannewhether and how any inferenced interest,<br>appeared used the securitation assess and failables are a labalised by reference to generally used<br>market interest interest generally used section into reflection of the cost of fault.   | Item 2.2.2 and Item 2.2.13 of Annex 29 of<br>Commission Delegated Regulation (EU)<br>2019/980 |
| 575529  | billioning the delivery of a Tigger Notice, [1] is a smooth of an integral in the issue beyond shall is increased in the inside beyond shall be required in the inside beyond shall be required in the inside beyond the shall be a smooth on the shall be the delivery of the shall be a smooth on the shall be a smooth of the shall be a smooth on the shall be a smooth of the shall be a smooth on the shall be a smooth of the shall be a smooth on the shall be a smooth of the shall be a smooth on the shall be a smooth of the shall be a smooth on the        | No trapping of cash following enforcement or an acceleration nestine  | Concise Explanation  | (ALPHANUM-1000)  | Article 21(4)     | The STS netfloction shall explice concludy and in general terms that each of the requirements of Arcide<br>23(g) of Regulation (50) 2017/2602 are rest.  | Item 2.4.5 of Annex 19 of Commission<br>Owlegated Regulation (EU) 2019/980                    |
| STSS40  | Indicating the service of a Trigger Nation, no amount of cash shall be topped in the issuer beyond what is necessary to ensure the operational functioning of the issuer or the ordering payment of the amount due and the bitain is increased with the Paci-Orienteed History of Payment and payment to the terms of the Transaction Counters, as required the "Indication Separation Separation and Est. Goldenine out STD Counter References also made to Control Separation Separatio       | (a) No amount of cash shall be trapped  | Confirmation         | (ALPHANUM-1000)  | Article 21(4)(a)  | The STS notification shall confirm that no cash would be trapped following the delivery of an<br>enforcement or an acceleration notice.  | Item 2.4.5 of Annex 19 of Commission<br>Delegated Regulation (CU) 2019/980                    |
| STSS41  | following the wroke of a Togger Natice, any principal amount arising from the Becalvables will be distributed to the Notherbolders in accordance with the Pron-Acceleration Priority of Payments. Reference is also made to Condition 3(9) (Prot-Enforcement-Priority of Payments).  | (b) principal receipts shall be passed to investors   | Confirmation         | (ALPHANUM-1000)  | Article 21(4)(b)  | The STS notification shall confirm that principal receipts from the underlying exposures are passed to<br>the investors via sequential ameritation of the securitation positions, as determined by the seniority<br>of the securitization position.  | Item 2.4.5 of Annex 19 of Commission<br>Delegated Regulation (CU) 2019/980                    |
| STSS42  | following the worker of affigure holder, the Senior holder with a priority to the holder holder, the Past Softwarenet Priority of Payments provide for a<br>repayment of the Nathabiden has as equated coder, as determined by the seniority of their holder and in cut to the reversed with regard to such seniority. Reference is also<br>made to Condition 3(2) (Post Septement Priority of Payments)   | (c) repayment shall not be reversed with regard to their seniority  | Confirmation         | (ALPHANUM-1000)  | Article 21(4) (c) | The STS netflication shall confirm that the repayment of the securitisation position is not to be reversed with regard to their seniority.   | Item 3.4.5 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/260                    |
| STSS43  | Criticality the service of a Frigger Notice, no automatic liquidation of the Aggregate Proteins an month's value in envisinged under the Transaction Concernent, indeed, anomate that in interestable agreement, the insure their the presentation of the Association in behalff may join the pairs received or all concernents, indeed, anomatic in the interestable agreement, the injury of their insurement of an inclination of accordance in the approach of the insurement of the proteins of the insurement of the insurance and insurance in the approach of the insurance in the approach interestable agreement, the injury of the insurance in the approach interestable agreement, the injury of the insurance in the insurance in the insurance in the insurance of in lesser insulating and insurance in the approach interestable and insurance in the insurance of in lesser insulating and insurance in the approach interestable and insurance in the insurance of in lesser insulating and insurance in the approach insurance in the insurance in the insurance of in lesser insulating and insurance in the insurance in the insurance of in lesser insulating and insurance in the insurance of in lesser insulating and insurance in the insurance in the insurance of in lesser insulating and insurance in the insurance of in lesser insulating and insurance in the insur       | (d) no provisions shall require automatic liquidation of the<br>widerlying exposure at market value   | Confirmation         | (ALPHANUM-1000)  | Article 21(4)(d)  | The STS setEuriton shall confirm that not any provisions require automatic liquidation of the<br>anderlying exposures at market value.   | Item 2.4.5 of Annex 19 of Commission<br>Delegated Regulation (CU) 2010/980                    |
| STSS44  | The Secultability disc not growth for an expended priority of purposes, At to requirement of priority, this described an all rines in a times in priority to be last think for further and such as the contract for the priority of Purposes and Contract Table Software Purpose of Purpose       | Securitizations featuring non-sequential priority of payments.  | Confirmation         | (ALPHANUM-1000)  | Article 21(5)     | The STS nedification shall confirm that transaction featuring non-sequential priority of payments<br>lockles tingen relating to the performance of the underlying exposures resulting in the priority of<br>properties reversing to local parameters and ord animality.  The state of the properties of the prop | Item 2.4.5 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                    |
| STSS45  | Pursuant to the Master Transfer Agreement, there are appropriate Purchasa Termination Events which may cause the end of the Revolving Period. For a concise explanation how the provisions of article 21(6)(a), (b), (c) and (d) are net, inference is made to the Fields STSS46, STSS47, STSS48 and STSS46 below.   | Revolving securitisation with early amortization events for<br>termination of revolving period based on prescribed triggers   | Concise Explanation  | (ALPHANUM-10000) | Article 21(6)     | The STS notification shall explain in a concise manner, where applicable, how the provisions or triggers in Art $24(6 g a)$ are included in the transaction documentation.   | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980          |
| STSS46  | The Purchase Termination Exerts include, letter alia, the circumstance that (i) the Cumulative Grass Default Ratio has exceeded the Default Rigger Level, or (ii) to be Defauguery alian has exceeded the Defauguery Rigger Level, or (ii) an increase Principal Deficiency Function Function of the Principal Section Section Section Section Association Section Default Principal Section S       | (a) deterioration in the credit quality of the underlying exposures   | Concise Explanation  | (ALPHANUM-10000) | Article 21(6)(a)  | The STS notification shall explain in a concise way where applicable, the provisions or triggers in Art<br>25(6)(a) are included in the transaction documentation.   | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980          |
| STSS47  | The Purchase Termination Events include, leter ollo, the circumstance that an insolvency event or a Servicer Termination Event occur in respect of ProSamily (for further details see Condition 9 and the sections headed "Transaction Overview" and "Description of the Transaction Documents - The Master Transfer Agreement").  | (b) occurrence of an insolvency-related event of the originator or servicer   | Concise Explanation  | (ALPHANUM-10000) | Article 21(6)(b)  | The STS notification shall explain in a concise way, where applicable, how the provisions or triggers in Art 23(6)(6) are included in the transaction documentation.   | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980          |
| STSS48  | The Jordan Temporary Level Code, over 20, the countered the unity preparation during the should private for the Assistant Level Leve       | (c) value of the underlying exposures held by the SSPE falls below a<br>pre-determined threshold  | Concise Explanation  | (ALPHANUM-10000) | Article 21(6)(c)  | The STS notification shall explain in a concine way, where applicable, how the provisions or triggers in<br>Art 21[0](c) are included in the transaction documentation, using cross-references to the relevant<br>sections of the underlying documentation where the information can be found.   | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980          |
| STSS49  | Additions Documents - no months' romager agreements.  The Purchase Termination Executionistic, letterally, a feet commission that the Originator fails to offer for sale Subsequent Portfolion to the Issuer for 2 (phree) connecutive Offer Dates (unless such event is attributable to Covid-19 pandemic) (for further details use Condition ((a)) Purchase Termination Events I and the sections headed   | (d) a failure to generate sufficient new underlying exposures meeting pre-determined credit quality (trigger for termination of the   | Conclus Explanation  | (ALPHANUM-10000) | Article 21(6)(d)  | The STS notification shall explain in a concise way and where applicable, the provisions or triggers in Art<br>21(0)(d) of Regulation (EU) 2017/2402 are included in the transaction documentation.  | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)                      |
| STSSSO  | The control of the Co       | (a)Information regarding contractual obligations of the servicer and trustee  | Confirmation         | (ALPHANUM-1000)  | Article 21(7)(a)  | The STS notification shall confirm that the transaction documentation specifies all of the requirements under Article 21(7) (a) of Regulation (IU) 2031/1402.  | Item 3.2 of Annex 19 of Commission<br>Delegated Regulation (DJ) 2019/980                      |
| ST5551  | "Discription of the Trousstation Discourses: The Administrative Services Agreement" and "Freme and Conditions of the Notion"."  The Servicing Agreement certains provisions and of tensuring that a finally by an insulative of the Servicine and remarks in a termination of the Servicine Agreement of the Servicine Agreeme       | (b)Servicing Continuity Provisions  | Confirmation         | (ALPHANUM-1000)  | Article 21(7(b)   | The STS notification shall confirm that the securification documentation expressly include requirements under Article 22(7) (b) of Regulation (SU) 2017/3402.  | Item 3.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                      |
| ST5552  | Not applicable   | (c)Derivative Counterparty Continuity Provisions  | Confirmation         | (ALPHANUM-1000)  | Article 21(7)(c)  | The STS notification shall confirm that the transaction documentation specifies all of the information<br>under Article 23(7) (c) of Regulation (EU) 2017/2402.  | Item 3.8 of Annex 19 of Commission<br>Delegated Regulation (EU) 2015/980                      |
| STSSS3  | The Agency and Accounts. Agreement contains provisions almod at ensuring the replacement of the Account Banks in case of its default, insolvency or other specified events (for further details, see the sections headed "Description of the Tronscriptio Documents - The Agency and Account Agreement").  | (c)Accourt Bank Continuity Provisions   | Confirmation         | (ALPHANUM-1000)  | Article 21(7(c)   | The STS notification shall confirm that the transaction documentation specifies all of the information<br>under Article 21(7 (c) of Regulation (EU) 2017/2482.   | Item 3.8 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                      |
| STSS54  | Female (5.4 %) prior tool sample, recognished with least of the format or you had prefer a working to the Conditional belong to red<br>missile for a least to the least of the l     | Required expertise from the servicer and goldiers and adequate procedures and sittle research or services and sittle research | Detailed Siplanation | (ALPHANUM)       | Article 21(8)     | The GTS setflustion dual explain in detail have the requirement of Action 2003 are need. A part of the requirement, wherever need in any problem and procedure intential to ensure compliance and the results of the res     | Item 3.4.5 of Annex 50 of Commission<br>Oxfogsted Regulation (TU) 2015/980                    |
| \$75555 | The Services degreement and the Condition of Conditions attached thereto are set in clear and constitute terms definition, mendes and action relating to<br>softwares yet definal of deltas del transactions del tragement, for harmous, prepared hallow, because, charge offs, recorded and the sent performance<br>of the Condition of the Service of the Properties Leader Conseptions of the Promotion Consenses. The Service of the Condition Collection Service of the Condition Servic | Clear and consistent definitions relating to the treatment of<br>problem loans  | Confirmation         | (ALPHANUM-1000)  | Article 21(9)     | The STS notification shall confirm that the underlying documentation sets out in clear and consistent<br>term, definition, remodes and actions relating to the debt situations set out in Article 21(8) of<br>Regulation (EU) 2017/402.  | Item 2.2.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2015/980                    |
| \$75556 | The State Country of the State of State       | Priorities of payment and folgons events  | Confirmation         | (ALPHANUM-1000)  | Article 21(8)     | The STS self-action shall certifies that the securitarities disconnectation with self-the priorities of<br>preprint and target ventto paramet to Articles 200 or Regulation (RD) 2017/401.   | Item 2.4.7 of Annex 59 of Commission<br>Oxingsteed Regulation (IU) 2016/980                   |
| \$75557 | The Conditions providing this shall not for Opportunition of the Sectionships in the Health of the Condition the Section of the Section that the Condition of the Section o       | Timely resolution of conflicts between classes of investors & neaponsibilities of trustee   | Confirmation         | (ALPHANUM-1000)  | Article 21(10)    | The STS notification shall confirm whether the provisions under Asticle 21(10) of Regulation (EU)<br>2017/3602 relating to the Simely resolutions of conflicts are met.  | Items 3.4.7 and 3.4.8 of Amers 19 of<br>Commission Delegated Regulation (EU)<br>2019/980      |
| STSSSB  | Under the internetion Agreement, the Digitator has confresed that, before paring it has been, as initial holder of the bloom, in passession of, and in case of subsequent used of the fairs in will make available to precise internetion invents, twelvey the Associations in proposition, that is not called quarter before displayed and in the subsequent passes and internetion of the passes and the subsequent to the subsequent conference of the conference of the passes and        | Mistorical Default and Loss Performance Data  | Confirmation         | (ALPHANUM-1000)  | Articles 22 (1)   | The STS notification shall confirm that the data required to be made available under Article 22(1) of<br>Regulation (SU) 2017/2622 is available and shall state clearly where the information is available.  | Items 2.2.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2018/983                   |
| \$75559 | As agregation and independent parts to we reflect parts in the last See in request of the british from a contract task, the simply and enforcement of the enterest parts and the simple parts and enterest parts and the enterest par       | Sample of the underlying exposures subject to external verifications.   | Confirmation         | (ALPHANUM-1000)  | Article 22 (2)    | The STS confination shall confirm that a sumple of the underlying exposure was subject to external<br>workcaston prior to the issuance of the securities by an appropriate and independent party.  | N/A   |
| \$75560 | Control Management of the Organic And American Control Management of the       | Availability of a lability cash flow model to potential investors   | Confirmation         | (ALPHANUM-1000)  | Article 22 (3)    | The STS restfication shall confirm that a liability cash flow model is available to potential investors prior<br>to pricing and state deally where this information is available. After pricing, the STS setfication shall<br>a  | N/A   |
| STSS61  | Transferration 1.  And of the States it and make available to patient for several (priving the Securitation Regulatory, the information under paint (p) of the first independent of a securitation Regulatory (p) of the Securitat       | Publication on environmental performance of underlying exposures<br>consisting of residential loans or car loans or leases*   | Concise Explanation  | (ALPHANUM-10000) | Article 22 (4)    | The STS notification shall explain in a concise manner whether the information related to the<br>environmental performance of the assets financed by residential loans, or auto loans or leases is<br>available pursuant to Article 7 (3)(a) of Regulation (GU) 2017/2402 and state where the information is   | N/A   |
| \$15562 | The first interesting and process of the contract of the contr       | Originator and spanner responsible for compliance with Article 7  | Conformation         | (alfhanum-100)   | Article 22 (%)    | contents  The STS confidence and content the  -the STS confidence and content the  -the special confidence and content to confidence and content to the  -the special confidence and content to content to the special content to the  -the special content to the special content to the special content to the  -the special content to the special content to the special content to the  -the special content to the special content to the special content to the  -the special content to the special content to the special content to the  -the special content to the special content to the special content to the  -the special content to the special content to the special content to the  -the special content to the spe     | nea.  |