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.					
NO	51553	c	STS notification identifier		{NOTIFICATION ID}	The unique identifier as assigned by ESMA to the previously notified STS notification.	In the exceptional case of STS notifications on securifications for which multiple STS notifications were submitted by different reporting entities on the same securification identifier - STSSE - Securification unique identifier (as it may be the case for master trust securification and STP transactions with multiple sponsors), this field should contain the unique identifier of the STS notification as assigned by SSMA (STSSE - Securification unique identifier suffice by 2 - digit classification oxed).  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	<b>5</b> 7550	М	Designated Entity LEI	549300URIH9VSIS8CS32	(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 GLEIF database. The NEC code assigned to the STS notification 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 (LEI) of the entity designated as the first contact point and name of the relevant competent authority	Article 27(1)	General information	Rem 3.2 of Annex 19 of Commission Delegates Regulation (EU) 2019/980
N3	STSS1	c	Instrument ISIN	PTGAMMOM0028; PTGAMNOM0027; PTGAMOOM0026; PTGAMPOM0017; PTGAMQOM0016; PTGAMROM0015; PTGAMSOM0022; PTGAMTOM0013	{ISIN}	Where available, the international security identification code(s) (ISIN).	SIN (12-character sighanumeric 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 field six 37531-50N, \$75521-histrument code type and \$75531-instrument code are left blank.	Instrument identification code	Where available, the international security identification code (IGNI) or codes. If no IGNI is available, then any other unique securities code assigned to this securitisation.			
N4	<b>5</b> 75 <b>5</b> 1	c	Instrument code type	N/A	{ALPHANUM-35}	If no ISIN is available, the name of the unique securities code assigned to this securitisation	Instrument code type and Instrument code should be reported in Box to complete where CSN is not available.  To be used to de office the instrument code type (such as CUSP). Where no international code is assigned to this securitization, at least one internat code should be reported in field STSS-instrument code and "NITERNAL" should be reported in field STSS-instrument code and "NITERNAL" should be reported in this field.  Where multiple codes are reported, "" separator should be used without any space between each code bype. That may lead to repetition of the same code type (CUSP-CUSP). Field codes are highlighted in amber where:  -STSSI-instrument code type is left blank whereas STSSI-instrument code is reported, or -the flields STSSI-Instrument code are left blank; or -field has errors in format.					
NS	STSS1	С	Instrument code	N/A	{TEXT-100}	If no ISM is available, any other unique securities code such as a CUSP, assigned to this securitisation	Instrument code type and instrument code should be reported in Box to complete where SIN is not available.  To be used to report the instrument code that is not ISIN (such as CUSP). 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 note. That may lead to repetition of the same code type (CUSP Value/CUSP) Value).  Field codes are highlighted in amber where:  - Inside 15551-0IN, 57553 instrument code is left blank whereas 57551-instrument code type is reported, or - fields 57551-instrument code are left blank; or - the number of instrument code; or - the number of instrument code; or - field to services in format.					
N6	STSS2	C	Originator LEI	549300URIH9V3I58CS32	(LEI)	The LEI of the originator(s)	- near use errors in termu:  Originator LEI Joub be reported in Box to complete for each originator in that securitation. At least one Spooner LEI or Originator LEI should be provided. Reported LEIs should exist at the CLEIF drabbase.  Where multiple LEI are reported, "s. separator should be used without any space Field codes are highlighted in amber where:neither Spooner LEI nor Originator LEI is 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	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N7	STSS8	c	Originator country	PORTUGAL	{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 country and Originator country will multiple countries) are left blank where Originator country and Originator country (if multiple countries) are filled-in; orboth Originator country and Originator country (if multiple countries) are filled-in; orfield 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 why lead to repetition of the same country (RELANG/ITALY/RELANG/CEORIA).  Reld codes are highlighted in amber where:  - both Originator country and Originator country (if multiple countries) are left blank where originator to country and Originator country (if multiple countries) are left blank where originator LEI is reported; or - the number of Originator LEI is different from the number of Originator countries (if multiple countries).  - only one country is reported; or - only one country is reported; or - field 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	57552	c	Sponsor LEI		(LEI)	The LEI of the sponsor(s)	Sponsor IEI should be reported in Box to complete for each sponsor in that securifisation. At least one Sponsor IEO religinator IEI should be provided. Reported LEIs should exist at the GLBIF database. Where multiple LEI are reported, "," separator should be used without any space Field codes are highlighted in amber where: - neither Sponsor IEI for Originator LEI is reported; or - 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	Rem. 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N9	STSS8	С	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 ELIs reported; or  - both Sponsor country and Sponsor country (if multiple countries) are filled-in; or  - ledt has errors in format.					
N9	STSS8	C	Sponsor country (if multiple countries)		{country_eu_ust}	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. 5" separator should be used between each EEA country (in the same order used for the sponsors EEI, That may lead to repetition of the same country (IRELAND/CEC/ECINA)  Field codes are highlighted in amber where:  both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEIs reported, or both Sponsor country and Sponsor country (if multiple countries) are filled-in; or - the number of Sponsor LEIs is different from the number of Sponsor countries (if multiple contributes) only one country is reported, or only one country is reported, or	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), SSFE(s) and original lender(s).	Article 18 and 27(3)	General information	N/A
N10	STSS2	0	Original Lender LEI	549300URJH9VSIS8CS32	{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 CLEF database.  Where multiple LEI are reported, "," separator should be used without any space Field codes are highlighted in amber 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	O	Original Lender Country	PORTUGAL	{CDUNTRY_WORLD }	The country of the original lender(s) (where available)	Original ender country should be reported in Box to complete where available  When only one original lender is reported, please use this Box to complete to report the unique country.  Select the relevant country in the drop-down list of Box to complete.  Field codes are highlighted in amber where:  - Original tender CBI is filled-in; or - Original tender CBI is filled-in; or - both Original tender country and Multiple countries Box to complete is left blank whereas Original tender CBI is 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	Country of establishment	establishment of the originator(s),	Article 18 and 27(3)	General Information	N/A
							full list of countries.  "," separator should be used between each country (in the same order used for the	couldy of establishment	sponsor(s), SSPE(s) and original lender(s).	Active to and 27(3)	General information	n/A
			Original Lender Country (if		(COUNTRY WORLD	The country of the original lender(s)	original lender LEIJ. That may lead to repetition of the same country (IRELAND;ITALY;IRELAND;CZECHIA).					
111	STSS8	С	Original Lender Country (if multiple countries)		_UST}	(where available)	Field codes are highlighted in amber where:  - the original lender country is not consistent with the Original lender LEI; or - both Original lender country and Original lender Country (if multiple countries) are					
							filled-in; or - the number of Original lender LEIs is different from the number of Original lender countries [if multiple countries]; or					
				PORTUGAL			- only one country is reported; or - field has errors in format.  SSPE country should be reported in Box to complete where available.					
				PORTUGAL		The country of establishment of the	When several SSPEs exist and they have the same country, please fill-in the country only once.					
N12	STSS8	0	SSPE Country		{COUNTRY_EU}	SSPE(s)	Select the relevant EEA country in the drop-down list.					
							Field codes are highlighted in amber where the field has errors in format.  When several SSPEs exist and they do not have the same country, please use this Box to complete to report the full list of EEA countries.	Country of establishment	Where available, the country of establishment of the originator(s),	Article 18 and 27(3)	General Information	N/A
			SSPE Country (if multiple		(COUNTRY EU LIST	The country of establishment of the SSPE(s) (if multiple SSPEs from different	";" separator should be used between each country. That may lead to repetition of the same country (IRELAND;TRELAND;CZECHIA).		sponsor(s), SSPE(s) and original lender(s).			
N12	STSS8	С	countries)		}	SSPE(s) (if multiple SSPEs from different countries)	Field codes are highlighted in amber where: - both SSPE country and SSPE Country (if multiple countries) are filled-in; or					
							- only one country is reported; or - field has errors in format.					
							The unique non-ABCP securitisation identifier which remains unchanged throughout the entire securitisation life cycle – consists of the following components:					
							a) The Legal Entity Identifier (LEI) of the initial disclosure reporting entity under the disclosure reports which submitted the initial information;     b) The letter 'N' for non-ABCP securitisation;					
N14	STSS4	м	Non-ABCP securitisation	S49300URJH9VSIS8CS32N202401	(SECURITISATION	The unique identifier assigned by the reporting entity in accordance with	<ul> <li>c) The four-digit year that the first securities of the securitisation were issued (e.g. 2009);</li> <li>d) The two-digit sequential number corresponding to the order in which information</li> </ul>					
			unique identifier		ID}	Article 11(1) of Delegated Regulation (EU) 2020/1224	about each securitisation is made available under the disclosure reports (with the same identifier as referred to in points (a), (b) and (c)), for example 01 if this is the first securitisation in that year, 03 if this is the third securitisation in that year, and so on. In the					
							event of multiple simultaneous securitisations, 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	N	{Y/N}	Indicates whether several STS notifications may be issued for this	Box to complete should contain "Y" where several STS notifications may be issued for the same securitisation identifier by the same reporting entity.	Unique identifier	The unique identifier assigned by the reporting entity in accordance with	N/A	General Information	N/A
			ilag			securitisation identifier	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		Article 11(1) of Delegated Regulation (EU) 2020/1224.			
							box to complete should contain the reason why several as a notifications may be assed for the same securitisation identifier by the same reporting entity.  Only possible values in Box to complete are:					
N16	STSS4	с	Multiple STS notifications reason		{Master Trust/Other}		Only possible values in Box to complete are:  - Master Trust  - Other					
						Indicates the reason for which several STS notifications may be issued for this	Field codes are highlighted in amber where:  - field is left blank and Multiple STS notifications flag is equal to "Y"; or					
						securitisation identifier	- neignas errors in format.  Box to complete should contain additional explanation when several STS notifications may					
N17	STSS4	c	Multiple STS notifications comment		{TEXT-5000}		be issued for the same securitisation identifier by the same reporting entity.  Field codes are highlighted in amber where:					
							<ul> <li>field is left blank and Multiple STS notifications flag is equal to "Y"; or</li> <li>field has errors in format.</li> </ul>					
				PORTUGAL			Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus.  For all rejusts convisits stone and public convidications that are example from the obligation.					-
					(cour	For public securitisations that are not exempt from the obligation to publish	For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank.					
418	STSS5	С	Prospectus Country		{COUNTRY_EU}	a prospectus, the country of the relevant competent authority issuing the prospectus should be provided	For public securitisations that are not exempt from the obligation to publish a prospectus, select the relevant EEA country in the drop-down list.					
							Field codes are highlighted in amber for public securitisations where: - 5TSSS-prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in format.					
							Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus.					
							prospectus.  For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank.					
							Where the prospectus identifier is not yet available at the initial notification date, then the					
N19	STSS5	С	Prospectus identifier		{TEXT-100}	a prospectus, the prospectus identifier should be provided.	final prospectus identifier should be reported as soon as possible and at the latest no later than 15 days after the closing of the transaction.  Where the relevant competent authority does not provide a prospectus identifier, the		Where available, the prospectus			
							prospectus identifier field should be filled-in with "Not provided by the relevant competent authority".	Prospectus identifier	identifier as provided by the relevant competent authority.	N/A	General Information	N/A
							Field codes are highlighted in amber for public securitisations where: - 5TSSS-prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in format.					
							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, this field should be left blank.					
						Where the public securitisation is exempt from publishing a prospectus,	Box to complete should contain a concise explanation describing the reason for such an exemption.					
120	STSS5	C	Exemption on Prospectus		{TEXT-5000}	concise explanation explaining why this is the case making reference to the relevant article of the prospectus	Field codes are highlighted in amber where fields STSSS-Exemption on prospectus, STSSS- Prospectus Country and STSSS-Prospectus identifier are filled.					
						regulation	Field codes are highlighted in amber for public securitisations where: - STSSS-Exemption on prospectus, STSSS-Prospectus Country and STSSS-Prospectus					
							identifier are left blank; or - STSSS-Exemption on prospectus, STSSS-Prospectus Country and STSSS-Prospectus identifier are filled; or					
						Where a prospectus is drawn up in	field has errors in format.  The notification may be submitted as a draft notification in advance of the issue date but		Where a prospectus is drawn up in			
N21	STSS11	м	Issue date	2024-09-26	{DATE_TEXT-YYYY- MM-DD}	compliance with Regulation (EU) 2017/1129, the date on which the prospectus was approved. If not, the	should be submitted as a final STS notification at the issue date at the earliest.  Example: 2020-01-31 (text format)	Issue date	compliance with Regulation (EU) 2017/11294[4], the date on which the prospectus was approved.	N/A	General Information	N/A
					,	closing date of the most recent transaction.	Field codes are highlighted in amber where field is left blank or has errors in format.		In all other cases, the closing date of the most recent transaction.			
				European DataWarehouse GmbH			Mandatory only to public securitisations. The field may be left blank for private securitisations.					
122	STSS6	c	Securitisation Repository		{ust}	Select the name of the registered securitisation repository as it is available under the list of registered	The held may be left blank for private securitisations.  Select in the drop-down list the relevant name of the Securitisation Repository as it is available under the list of registered Securitisation Repositories published on the ESMA	Securitisation Repository	Where available, the name of the	N/A	General Information	N/A
	3/330		name		(cost)	Securitisation Repositories published on the ESMA website.	website at https://www.esma.europa.eu/sites/default/files/library/esma_register_secr.xlsx.	economic repusitory	registered securitisation repository.			
- 1							Field codes are highlighted in amber where field is left blank for public securitisations or field has errors in format.					
							Box to complete should contain the name of the securitisation.  The field should he filled in with "Not available" for private convidications that do not have					Section 4 of Annua 6 of Communication
							The field should be filled-in with "Not available" for private securitisations that do not have any securitisation name.	Securitisation name	The securitisation name.	N/A	General Information	Section 4 of Annex 9 of Commission Dele Regulation (EU) 2019/980
23	STSS7	м	Securitisation name	Consumer Totta 2 2024	{TEXT-100}	The securitisation name.	Political and a second blake black of the second se				1	
123	STSS7	М	Securitisation name	Consumer Totta 2 2024  Credit facilities provided to individuals for personal, family or household consumption purposes	{TEXT-100}	The securitisation name.	Field codes are highlighted in amber if the field is left blank or has errors in format.		The type of underlying exposures			
123	STSS7	М	Securitisation name		{TEXT-100}	The securitisation name.	Field codes are highlighted in amber if the field is left blank or has errors in format.		including: 1) residential loans that are either secured by one or more			
23	\$15\$7	М	Securitisation name		{TEXT-100}				including:  1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among			
123	STSS7	М	Securitisation name		{TEXT-100}	The securitisation name.  The type of underlying exposures including: 1) residential mortgages;	Only possible values in Box to complete are: -residential mortgages -commercial mortgages		including:  1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 2011(1) of Regulation (EU) No 575/2013 and qualifying for the credit quality step 2 or			
N23	STSS7	М	Securitisation name		{TEXT-100}	The type of underlying exposures including: 1) residential mortgages; 2) commercial mortgages; 3) credit facilities provided to	Only possible values in Box to complete are: -residential mortgages -commercial mortgages -commercial mortgages -commercial mortgages -comfet facilities involved to individuals for personal, family or household consumption purpose; -credit facilities, including loans and leases, provided to any type of enterprise or		Including:  1) residential loans that are either secured by one or more mortgages or residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 2011 (6) Regulation (EU) No 575/2013 and qualifying for the credit qualifying for the Cerelt qualifying for the Regulation; CLO paper 2 of that Regulation;			
N23	STSS7	м	Securitisation name  Underlying exposures dassification		(TEXT-100)	The type of underlying exposures including: 1) residential mortgages; 2) commercial mortgages; 3) crelef facilities provided to includuals for personal, family or household consumption purpose; 4) crelef facilities, including fastars.	Only possible values in Box to complete are: -residential mortgages -comercial mortgages -credit facilities provided to individuals for personal, family or household consumption purpose; -credit facilities, including loans and leases, provided to any type of enterprise or corporation; -auto loans/leases -credit-card receivables	Underlying exposures classification	including:  11 residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 20(11) of Regulation (EIV) NOTS/R021 and qualifying for the credit quality step 2 or above as set out in Part Tivere. Tile II. Chapter 2 of that Regulation (2) commercial loans that are secured by one or more mortgages on commercial immovable property.	N/A	General Information	N/A
			Underlying exposures			The type of underlying exposures including:  3) commercial mortgages; 3) credit facilities provided to including the including	Only possible values in Box to complete are: -residential mortgages -commercial mortgages -credit facilities provided to individuals for personal, family or household consumption purposes; -credit familes, including loans and leases, provided to any type of enterprise or -autho biass/familes -credit-card receivables -credit-card receivables -credit-card receivables -others	Underlying exposures classification	including:  1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 2011 of Regulation (EUI) No 372/021 and qualifying for the credit quality step 2 or above as set out in Part Theer. The International Commencial Ions that are secured by one or more mortgages on commercial immovable property, including officiors or other commercial premises:  3) credit facilities provided	N/A	General Information	N/A
			Underlying exposures			The type of underlying exposures including: 1) residential mortgages; 2) commercial mortgages; 3) credit facilities provided to individuals for personal, farminy of the commercial mortgages; 4) credit facilities, including loans and lesses, provided to any type of enterprise or corporation;	Only possible values in Box to complete are: -residential mortgage;	Underlying exposures classification	including:  1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible procession prodes among a regulation in prode among a regulation (IEI) No 577,0213 and qualifying for the credit quality step 2 or above as set out in Part Three, Tille 18, Chapter 2 of that Regulation;  2) commercial loans that are secured by one one mortgages on commercial immovable property, including offices or other commercial premises, and the commercial control of the	N/A	General Information	N/A
			Underlying exposures			The type of underlying exposures including:  1) reidential mortgages; 2) commercial mortgages; 3) reidential soft gages; 4) credit facilities, including bars and leases, provided to any type of enterprise or corporation; 5) auto learn(Hease; 6) credit card receivables; 7) trade receivables;	Only possible values in Box to complete are: -residential mortgages -commercial mortgages -credit facilities provided to individuals for personal, family or household consumption purposes; -credit facilities, including loans and leases, provided to any type of enterprise or credit facilities, including loans and leases, provided to any type of enterprise or credit card receivables -credit-card receivables -credit-card receivables -others -select in the drop-down list the relevant Underlying exposures classification.	Underlying exposures classification	including:  1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 20(1) of Regulation (EU) No 572/023 and qualifying for the credit quality step 2 or above as set out in Part Timer. Title 1, Chapter 2 of that Regulations (EU) Noble 2 of the Regulation (EU) Noble 2 of the Regulation of the Chapter 2 of that Regulation concentrations are set of the Chapter 2 of the Regulation of the R	N/A	General Information	n/a
			Underlying exposures			The type of underlying exposures including:  1) reidential mortgages; 2) commercial mortgages; 3) reidential soft gages; 4) credit facilities, including bars and leases, provided to any type of enterprise or corporation; 5) auto learn(Hease; 6) credit card receivables; 7) trade receivables;	Only possible values in Box to complete are: -residential mortgages -commercial mortgages -credit facilities provided to individuals for personal, family or household consumption purposes; -credit facilities, including loans and leases, provided to any type of enterprise or credit facilities, including loans and leases, provided to any type of enterprise or credit card receivables -credit-card receivables -credit-card receivables -others -select in the drop-down list the relevant Underlying exposures classification.	Underlying exposures classification	including:  1) residential loans that are either secured by one of more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among analysing for the ered quality step of the could lying for the Regulation;  2) commercial loans that are secured by one nore mortgages on commercial immovable property, including officers or other commercial premises;  3) credit facilities provided to individuals for personal, family or individuals for personal, family or all conditions of the provider or provided to any type of enterprise or opporation;	n/a	General Information	N/A

							The initial notification date should be left empty. For STs notifications reported before the new Register goes live, the initial notification date will be automatically retrieved from the list of traditional securitisations meeting the STs requirements (https://www.esm.corps.ex/liste/deput/files/library/esmails-128-75 requirements/library/esmails-128-75.					
N26	STSS12	F	Initial Notification date		{DATE_TEXT-YYYY- MM-DD}	of the STS notification.	sis requirements (mtps://www.ema.aurupis.eu/pins/pinsiatu/me/piatu/me/piatus): 135 requirements (mtps://www.ema.aurupis.eu/pins/pinsiatu/me/piatus): 1207_235 r/20_securitatation; designated as_sts_as_from 01_01_2019_regulation_2002_2017_235 sts.  For STS notifications reported after the new Register goes live, the initial ton officiation date will be retrieved from the first successful submission date of the final STS notification.					
							The last notification date in Box should be filled in with the date when the notification file is submitted as a draft STS 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.	Notification date	The date of notification to ESMA.	N/A	General Information	N/A
N27	STSS12	М	Last notification date	2024-09-06	{DATE_TEXT-YYYY- MM-DD}	submitted.	The notification may be submitted as a draft notification in advance of the issue date of the securisation but will be submitted as a final STS notification at the issue date at the earliest.  Example: 2030-01-31 (text format)					
							Exempter, 2020-0-24 (pets normal) Field codes are highlighted in amber where; - field is left blank; or - last norification date is in the future; or - field has errors in format.					
N28	STSS13	М	Authorised Third party flag		{Y/N}	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/202, indicator that the compliance with the STS criteria was confirmed by that authorised third party firm. "N" is reported where no authorised third party has provided STS verification services.	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.	Authorised Third party	Where an authorised third-party has provided 5Ts verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, a statement that compliance with the 5Ts criteria	Article 27(2)	General information	N/A
N29	STSS13	С	Authorised Third party statement	Prime Collateralised Securities (PCS) EU SAS verified the Consumer Totta 2 2024 securitisation for compliance with the STS criteria	{TEXT-5000}	Where an authorised third-party has 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.	Field is mandatory in box to complete when Authorised Third Party flag for STSS13 is reported with "Y".  Field codes are highlighted in amber where  Field codes are highlighted in amber where  Field self basks and "Y" is reported for the authorised third party flag; or  -field is filled and "W" is reported for the authorised third party flag; or  -field his serons in format		was confirmed by that authorised third party firm.			
N30	STSS14	c	Authorised Third Party name	Prime Collateralised Securities (PCS) 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 flag for STSSI3 is reported with "n".  Field codes are highlighted in amber where  -field is liet blank and "n" is reported for the authorised third party flag, or  -field is flield—and "n" is reported for the authorised third party flag; or  -field has errors in format.	Authorised Third party	Where an authorised third-party has provided \$15 verification services in accordance with Article 27(2) of	Article 27(2)	General Information	N/A
N31	STSS14	c	Authorised Third party country	FRANCE	{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	Field is mandatory in box to complete when Authorised Third Party flag for STSSS3 is reported with ""."  Select the relevant EEA country in the drop-down list.  Field codes are highlighted in amber where  - field is lift black and "" is reported for the authorised third party flag; or  - field is filled with on format.	, , , , , , , , , , , , , , , , , , , ,	Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment.			
N32	STSS15	С	Authorised Third party Competent Authority	France - Autorité des Marchés Financiers (AMF)	{CA_CODE}	that has authorised the third party as available on ESMA website under the list of Competent authority supervising compliance of third parties with Article 28 of SecReg (https://www.esma.europa.eu/sites/def aut/files/library/esma33-128-	Field is mandatory in box to complete when Authorised Third Party for STSS3 is reported with "."  Select in the drop-down list the relevant name of the competent authority related to the country as reported in the Authorised Third party country as available on ESMA website. The country as a subsidier on the Authorised Third party country as available on ESMA website. 28 of Seeleg (https://www.esma.orgo.go.go.go.go.go.go.go.go.go.go.go.go.g	Authorised Third party	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (IU) 2017/402, 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 film established in the Union. Once tho in Box complete should contain "V 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	STSS18	М	Credit granting criteria compliance confirmation	N/A		Confirmation and optional comment that the originator's or original lender's credit-granting circlesia, processes and systems in place are executed in accordance with Article 9 of Regulation (EU) 2017/2402 where the Originator or original lender) is not a 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 inestment firm established in the Union ISTSSI 7 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 neceivables.  Field codes are highlighted in amber where:  "Unconfirmed" is reported; or  - field is let blank, or  - "N/A" in or reported in Box to complete and STSSIT field is "N"; or  - "N/A" reported in Box to complete and STSSIT field is "N"; or	Confirmation that the credit granting complies with Article 9	Where the answer to field 5T517 is  "Yes", confirmation that the originator's  or original render's credit-granting  orienters, process and systems in place  are executed in accordance with Article  9 of Regulation (IV) 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 STSSIB-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 should sear he highlighted in amber where it is not the case or the field has errors in forems.					
N36	STSS19	М	Credit granting criteria supervision confirmation	N/A			Total Source of the Confirmation indicator (Confirmation Confirmation Indicator (Confirmation Indicator (Confirmation Indicator (Confirmation Indicator (Confirmation Indicator (Confirmation Indicator Indica	Confirmation that the credit granting is subject to supervision	Where the answer to field \$T\$17 is "Yes", confirmation that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to suppression.	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/Unconfi rmed}		tomas.  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 to "Unconfirmed"; or  - field is equal to "Unconfirmed"; or  - field has errors in format.					
N39	\$15520	м	True sale or assignment transfer explanation	True Sale (see opinion 7 et. Seg. of the VSA transaction legal opinion): Pursuant to clause 4 of the Receivables Sale Agreement, subject to certain conditions, the Originator selfs and assigns from time to time loans to the Issuer. Such as and assignment of the transaction felfect as a true sale.  Completion of the assignment of tritle takes place on the occurrence of certain specified events set out in clause 5 of the Accessables Sale Agreement.  Agricultate likes, and as reflected in opinion 7 of the VSA transaction legal opinion, the singement of the Receivables sale and enforceable runs sale of refereables to the sale of the Sale		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 effect in a manner that is enforceable against the seller or any third party pursuant to Article 20(1) of Regulation (U) 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.  Check box in Box to considere should contain "" where aim of the severe clawback.	Transfer of the underlying exposures by true sale or assignment	A concise explanation of how the transfer of the underlying exposures is made by means of true sale or transfer with the same legal effect in a manner that is enforceable against the seller or any third party.	Article 20(1)	Concise Explanation	Item 3.3 of Annex 13 of Commission Delegated Regulation (CU) 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 "h" 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 securitisation and "h" otherwise.  Field codes are highlighted in amber where:  - field is less that, or  - field is equal to "h"; or  - field has error in format.		A concise explanation on whether any of the severe clawback provisions referred			

						I	I	No course stands t-	to in Article 20(2)(a) or (b) of Regulation	Autido 20/2)	Cassina Evalua-**	Item 3.3 of Annex 19 of Commission Delegated
						A concise explanation on whether any of the severe clawback provisions	Box to complete should contain the concise explanation.  The field should be left blank when "Subject to severe clawbask" check-box is "N".	No severe clawback	to in Article 20(2)(a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Periode 20(2)	Concise Explanation	Regulation (EU) 2019/980
N41	STSS21	С	Subject to severe clawback explanation		{TEXT-10000}	of the severe clawback provisions referred to in Article 20(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Field codes are highlighted in amber where:  - field is left blank and "Subject to severe clawback" check-box is "n"; or - field is not left blank and "Subject to severe clawback" check-box is "N"; or - field has errors in format.					
N42	STSS22	М	Clawback provisions exemption confirmation	Confirmed	{Confirmed/Unconf rmed/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 let black, confirmed; or field is equal to "Unconfirmed; or field has errors in format.	Exemption for clawback	A confirmation whether the provisions			
N43	STSS22	0	Clawback provisions exemption comment	As mentioned in the transaction legal opinion, under Portuguese law, the assignment of the Receivable's for securification purposes under the legal framework set forth in the Securification Law (Decree-Law no. 433/99, dated 5 November 1999, as amended from time to time) may not be set aside to the benefit of the insolvency estate ["resolvida em beneficio da massa insolvente"], save if the interested parties provide evidence that both the Originator and the lasser acted in both faith.	{TEXT-5000}	whether the provisions in Article 20(3) 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 equal to N/A.  Field codes are highlighted in amber where it is not the case or field has errors in format.	provisions in national insolvency laws	in Article 20(3) of Regulation (EU) 2017/2402 apply.	Article 20(3)	Confirmation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N44	STSS23	М	The seller is not the original lender flag	N	{Y/N}	Indicator that the seller is not the original lender	Check box in Box to complete should contain:  - "" 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).					
N4S	STSS23	М	Transfer where the seller is not the original lender confirmation		{Confirmed/Unconf rmed/N/A}	Confirmation and mandatory explanation that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402 (where the	**Nu/A" should be reported where the seller is the original lender and \$15523 check-box is **N.*  Field codes are highlighted in amber where:  - field is left blank; or  - "Nu/Ans to properted and \$15523 check-box is "N"; or  - "Nu/Ans to or properted and \$15523 check-box is "N"; or  - field has errors in format.	Transfer where the seller is not the original lender	Where the seller is not the original 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
N46	STSS23	с	Transfer where the seller is not the original lender explanation		{TEXT-10000}	seller is not the original lender).	Box to complete should contain the concise explanation where \$15523-Transfer where the seller is not the original lender confirmation is not "N/A".  Field should be left blank where \$15523-Transfer where the seller is not the original lender confirmation is equal to N/A  Field codes are highlighted in amber where it is not the case or field has errors in format.					
N47	STSS24	М	Transfer at a later stage confirmation	N/A	{Confirmed/Unconf rmed/N/A}	Where the transfer of the underlying exposure is performed by means of an assignment and perfected at a later stage than at the closing of the securitisation, confirmation and concise explanation on how and whether that perfection is effected a lesst through perfection is effected a lesst through the confirmation of the perfection is effected a lesst through the confirmation of the perfection is effected as less through the perfection is effected as less through the perfected as less through through the perfected as less through th	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/IN/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 securitation.  *Confirmed* should be reported and stage feed on the stage than at the closing of the securitation and the prefection (at a later stage than at the closing of the securitation of an Active 20(5) of Regulation (EU) 2017/2402.  Feld codes are highlighted in amber where:  - field is left blank, or  - field is left blank, or  - field has errors in format.		Where the transfer of the underlying exposures is performed by means of an			
N48	STSS24	c	Transfer at a later stage explanation		{TEXT-10000}	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 \$75524-Transfer at a later stage confirmation is not "N/A".  Field should be left blank where \$15524-Transfer at a later stage confirmation is equal to N/A.  Field codes are highlighted in amber where it is not the case or field has errors in format.	Transfer performed by means of an assignment and perfected at a later stage	assignment and perfected at a later stage than at the closing of the securifisation, a concise explanation on how and whether that perfection is effected at least through the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402.  Where alternative mechanisms of	Article 20(5)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N49	STSS24	М	Alternative mechanism confirmation	nya.	{Confirmed/Unconf rmed/N/A}	Where alternative mechanisms of transfer are used, confirmation and optional comment that an insolvency of the originator would not prejudice or	Bos to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  "All: "should be reported in Bos to complete only where alternative mechanisms of transfer are not used.  Field codes are hightlighted in amber where:  - field is less that, or confirmed, or -  - field is equal to "Unconfirmed," or -  - field as equal to "Unconfirmed," or -  - field as even is format.		transfer are used, a confirmation that insolvency of the originator would not prejudice or prevent the SSPE from enforcing its rights.			
NSO	STSS24	0	Alternative mechanism comment		{TEXT-5000}	the originator wedout not perguinted the 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".  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.					
N51	STSS25	М	Representations and warranties confirmation	Confirmed	{Confirmed/Unconf rmed}	Confirmation and concise explanation	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.					
N52	\$T\$\$25	М	Representations and warranties explanation	All loans are transferred pursuant to the Receivables Sale Agreement on the same terms and conditions (clause 4 of the Receivables Sale Agreement).  The Prospectus includes disclosure on the relevant representations and warranties noted below (see the section of the Prospectus entitled "Overview of certain Transaction Documents - Receivables Sale Agreement - Agreementations and Warranties - The Receivables Sale Agreement - Regreementations to the Warranties' - The Receivables 10 Schedule 2 (Iligibility Criterial) (ex-is para, 43 of Part C of Schedule 2) (iligility Criterial) (ex-is para, 44 of Part C of	{TEXT-10000}	on how and whether there are representations and warranties provided by the seller that the underlying exposures included in the securitisation are not encumbered or otherwise in a contidion that can be foreseen to adversely affect the enforceability of the true sale or assignment or transfer with the same legal effect parameter b Article 20(6) 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.	Representations and warranties	A concise epiparation on how and wather there are representations, and warranties provided by the selfer that the underlying exposure sincluded in the scenarios of the underlying exposure sincluded in the scenarios are not encumbered or otherwise in a continion that can be foreseen to adversely affect the efforceability of the true sail or assignment or transfer with the same legal effect.	Article 20(6)	Concise Explanation	Rem 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2013/980
N53	STSS26	М	Underlying exposures eligibility criteria confirmation	Confirmed	{Confirmed/Unconf rmed}	Confirmation and concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SSPE meet predetermined,	Box to complete should contain the confirmation indicator (Confirmed)Unconfirmed). Field codes are highlighted in amber where: field is let black, confirmed; or field is equal to "Unconfirmed; or field is equal to "Unconfirmed; or field has errors in format.					
N54	STSS26	М	Underlying exposures eligibility criteria explanation	The Receivables Sale Agreement includes repurchase mechanisms (which will be triggered by Breach of a Receivables Warranty (see clause 12 * Re-Assignment*) of the Receivables sale Agreement]. The Originator may also repurchase Receivables using the to Delet Consolidation or a Restructuring in econodines with case 4.2 of the Receivables Sale Agreement. The Originator does not have any discretionary rights of repurchase. The Originator's ability to repurchase Receivables does not constitute active portfolio management within the meaning of Article 20(7) of the EU Securitisation Regulation (see **Orevine of Certain Transaction Documents - Receivables Sale Agreement - Indemnity and/or consideration for re-assignment*).	{TEXT-10000}	clear and documented eligibility criteria which do not allow for active portfolio management of those exposures 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.	Eligibility criteria which do not allow for active portfolio management of the underlying	A concise explanation on how:  - the underlying exposures transferred from, or assigned by, the seller to the SSPE meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis; - the selection and transfer of the	Article 20(6)	Concise Explanation	Section 2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N55	STSS26	М	Underlying exposures selection processes confirmation	Confirmed	{Confirmed/Unconf rmed}	Confirmation and concise explanation on how the selection and transfer of the underlying exposures in the securifisation is based on clear processes which facilitate the identification of which exposures are	Box to complete shauld contain the confirmation indicator (Confirmed)Unconfirmed). Field codes are highlighted in umber where:  - field is eith blank; or  - field is equal to 'Unconfirmed'; or  - field has errors in format.	management or the underlying exposures on a discretionary basis	securitisation is based on clear processes which facilitate the identification of which exposures are selected for or transferred into the securitisation and that they do not allow for their active portfolio management			and a standard soon
N56	STSS26	М	Underlying exposures selection processes explanation	and/or consideration for re-assignment*	{TEXT-10000}	selected for or transferred into the securitisation and that they do not allow for their active portfolio management on a discretionary basis pursuant to Article 20(7) 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.		on a discretionary basis.			
N57	STSS27	М	Homogeneity of assets confirmation	Confirmed	{Confirmed/Unconf rmed}		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where:  - field is set blank; or  - field is equal to "Unconfirmed"; or  - field is record in format.					

N58	\$15527	М	Homogeneity of assets explanation	The Prospectus describes the Receivables contained in the Initial Receivables Portfolio (see the section of the Prospectus entitled "Characteristics of the Receivables"), lending orderia (see the section of the Prospectus entitled "Originator's standard business protifics, servicing and credit assessment"), and pyment terms (see the section of the Prospectus entitled "Characteristics of the Receivables"). In addition, see the section of the Prospectus entitled "Characteristics of the Receivables". The Receivables are homogeneous for the purposes of Arctice 20(8) of the EU Securitization Regulation, on the basis that all receivables are homogeneous for the purposes of Arctice 20(8) of the EU Securitization Regulation, on the basis that all receivables are homogeneous for the purposes of Arctice 20(8) of the EU Securitization Regulation, on the basis that all values of the Initial Receivables and Securitization of the Receivables are homogeneous for the purposes of Arctice 20(8) of the EU Securitization Regulation, on the basis that all values of the European Security of the Receivables are homogeneous for the Initial Receivables and Arctice 20(8) of the EU Securitization Regulation on the Initial Receivables and Arctice 20(8) of the EU Securitization Regulation (Initial Receivables Securitization Regulation) or household consumption purposes." See the section of the Prospectus entitled "Overview of certain Transaction Documents - Receivables Sele Agreement Representations and Warranters: "(C) Any changes to the Lending Citeria over time how on clifficated the homogeneity of the Receivables Securitization Regulation and Articles 10(8); (8), (6) of 100 (6) of Commission Designated Regulation 2013/18(31); "and "(e) Any natural and Articles 20(8) of the EU Securitization Regulation and Articles 10(8); (8), (1) of 100 (6) of Commission Designated Regulation 2013/18(31); "and "(e) Any natural changes to the Lending Citeria of the diade of the Receivables Securitization Regulation and Articles 10(8); (8), (1) of 100 (6	(TEXT-32767)	Confirmation and detailed explanation as to the homogeneity of the pool of underlying expounces backing the securitisation pursuant to Article 20(8) of Regulation (EU) 2017/4802. For this purpose, include a reference to the EIA RTS on homogeneity (Commission Delegated Regulation (EU) Designation (EU) and the purpose of the EIA RTS on homogeneity (Commission Delegated Regulation (EU) and the Commission of the Commission (EU) and the Commission of the Commissi	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.	Homogeneity of assets	A detailed explanation as to the homogeneity of the pool of underlying exposure backing the securitization. For that purpose, include a reference to the EBA RTS on homogeneity (Commission Delgested Regulation (FUI) DOX/2003.) and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	Article 20(8)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Drilegated Regulation (EU) 2019/990
N59	STSS28	М	No re-securitisation confirmation	dan ambilio cub sorbita la remelata assurata and ast militadian la ell'assistell assurat. Yes Arisbastas han Eurhor Confirmed	{Confirmed/Unconfi rmed}	Confirmation and optional comment that the underlying exposures do not	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.		A confirmation that the underlying			
NGO	STSS28	o	No re-securitisation comment	The portfolio is comprised of consumer loans (including auto loans) based on standard form documentation, and therefore does not include any securitisation positions (see representation (vi) on Part E Schedule of the Receivables Sale Agreement e-vi para. 44 of Part C of Schedule 2. (vii) "[Each Receivables Controx! has been entered into in writing on the terms of the standard documentation of the Originator without only modification or variation thereto other than as would be acceptable to a Prudent Lender".)].  This representation is repeated in the section of the Prospectus entitled "Overview of Certain Transaction Documents – Receivables Sale Agreement – Elijable Receivables contracts" in addition, it is stated in section of the Prospectus headed "Overview of Certain Transaction Documents – Receivables Sale Agreement – Consideration for purchase of the Receivables Partfolio" that "The Receivables Partfolio does not contain transifiends securities as defined in point (44) of Article 4(1) of Directive 2014/85/EU, derivative instruments or securitisotion positions".	{TEXT-5000}	include any securitisation positions and then entitled securitisation is therefore not a re-securitisation is pursuant to Article 20(9) 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.	Underlying Exposure Obligations: no re securitisation	exposures do not include any securification positions and that the notified securification is therefore not a re-securification.	Article 20(9)	Confirmation	Item 2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N61	STSS29	М	Soundness of the underwriting standards (ordinary course of business) confirmation	Confirmed	{Confirmed/Unconfi rmed}	Confirmation and detailed explanation	Boa to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; - field is legual to 'Unconfirmed'; or - field is equal to 'Unconfirmed'; or - field is equal to 'Unconfirmed'; or					
N62	STSS29	М	Soundness of the underwriting standards (ordinary course of business) explanation	Articles 19(1)(ii), (i), (c) and (i) of i.comission-breigaptee Regulation 2013/3551) of the secrebialise invitation, or wand- would materially affect the overall receiver fair of the spected everage performance of the Receivables Profitolis, or any disclosed under Article 20(1) of the LU Securification Regulation, will be the extent such change affects the Receivables Profitol from time to time by be disclosed plant with an explanation of the rationals for such changes being madely to investors and the Rating Agencies by the Originator without undue delay.	(TEXT-32767)	as to whether the underlying exposures were originated in the lender's ordinary course of business and whether the applied underwriting standards were no less stringent that those applied at the same time of origination to programme to a stringent that those applied at the same time of origination to pursuant to Article 20(10) 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.					
N63	STSS29	М	Soundness of the underwriting standards (disclosure) confirmation	Confirmed	{Confirmed/Unconfi rmed}		Box to complete should contain the confirmation indicator (Confirmed)Unconfirmed). Field codes are highlighted in amber where: - Reid is let blass, incoming the second of		A detailed explanation: - as to whether the underlying exposures were originated in the lender's ordinary course of business and			
N64	575529	М	Soundness of the underwriting standards (disclosure) explanation	Disclourers as to the soundness of the underwriting standards is provided under Section "Overview of Certain Transaction Documents", Subsection "Receivables sole Agreement", Paragraph "Representations and Warranties", and Confinition of "Sights Receivables", learn (b) of the Prospectus with states that "Elect of the Receivables is an amortism, Interest bearing Receivable originated and origing exclusively in the Originator's ordinary course of business with the related flaighbe Obligans". The underlying exposures are selected for the securitistion using a nation selection process. Any material change to the Lending Criteria after the date of the Receivables Side Agreement which would affect the hongenetix (as determined in accordance with Article 20(6) of the Usecuritistion Regulation and Articles 10((iii), (ii), (ii), (ii), (ii) and (ii) of Commission Delegated Regulation 2019/3851) of the Receivables Portfolio, or which would materially affect the overall credit risk of the espected average performance of the Receivables Portfolio, or any other material change to the Lending Criteria after the date of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side Confidence of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side Confidence of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side Confidence of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side Confidence of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side Confidence of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side Confidence of the Receivables Side Agreement which is required to be discioused under Article 20(6) of the Side 20(6) of th	{TEXT-32767}	Confirmation and detailed explanation as to whether the underwriting standards and any material changes from prior underwriting standards whether the properties and the standard standards and the standards and	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.	Soundness of the underwriting standard	whether the applied underwriting standards were notes stringent that those applied at the same time of origination to expource that were not securitized. It is not standards and any material changes standards and any material changes standards and any material changes seem or will be light disclosed to potential investors without under delay, no how securitizations where the underlying expourses are residential leans, the pool of underlying expourses meet the requirement of the second paragraph of Article 20(10) of	Artide 20(10)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N6S	STSS29	М	Residential Loan requirement confirmation	N/A	{Confirmed/Unconfirmed/N/A}	Confirmation and detailed explanation on how securitisations where the underlying expoures are residential loans, the pool of underlying expoures and the residential manual than the progression of the sounds meet the remisement of the sounds.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  "N/A" should be reported only for non Residential loans.  Field codes are highlighted in amber where:  Field codes are highlighted in amber where:  - 'Unconfirmed' is reported; or -  - 'Unconfirmed' is reported; or -  - 'Unconfirmed' is reported; or -  - 'Vick' is reported and STSSSO field is not " residential mortgages"; or -  - Iteld has errors in format.		Regulation (EU) 2017/2002 - - as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 8 of Directive 2006/48/EC(3) or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/1/FU(4) or, where applicable, equivalent requirements in third countries.			
N66	STSS29	С	Residential Loan requirement explanation		{TEXT-32767}	meet the requirement of the second paragraph of Article 20(10) of Regulation (EU) 2017/2402.	Box to complete should contain the concise explanation where \$T\$329-Residential Loan requirement confirmation is not "N/A".  Field should be left blank where \$T\$529-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/Unconfi rmed}	Confirmation and detailed explanation as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 8 of Directive 2008/48/EC(3) or paragraphs	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.					
N68	STSS29	М	Borrower's creditworthiness assessment explanation	BST, in its capacity as a credit institution supervised by the Bank of Portugal, has assessed each obligat's credit worth hiess and borrower's credit worthiness in compliance with the requirements set out in Article 8 of Directive 2008/48/EE(c Is branged into Portugues Lew), see Section "Overview of Certain Fornacción Documents", Subsection Recrivioles Sole Agreement", Paragraph "Representations and Warmiest", Definition of "Eligible Receivable", Item (vi) of the Propacts which states that "Eliza of the Recrivioles") has been created in compliance with ad opticable laws, requirements of Bank of Portugal and regulations, as applicable, and is not in breach of Portuguese consumer legislation; ".	{TEXT-32767}	to 4, print (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU/d 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/Unconfirmed}	Confirmation and detailed explanation as to whether the originator or original lender have expertise in originating	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 detailed explanation as to whether the originator or original lender have			Rem 2.2.7 of Annex 19 of Commission
N70	STSS30	М	Originator/Lender Expertise explanation	The Originator is of the opinion that it has the required expertise in originating Loans which are of a similar nature as the Loans within the meaning of article 20(10) of the EU Securitisation Regulation, as the Originator is a licenced credit institution under the CRR and has more than 5 years of experience in the origination in Portugal and underwriting of loans similar to those included in the Receivables Portfolio.	{TEXT-32767}	exposures 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	expertise in originating exposures of a similar nature to those securitised.	Article 20(10)	Detailed Explanation	Delegated Regulation (EU) 2019/980
N71	STSS31	М	Defaulted or restructured exposures confirmation	Confirmed		A detailed explanations as to whether: -the transferred underlying exposures do not include, at the time of selection, defaulted exposures (or restructured exposures) as defined in Article 20(11)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is sepal to 'Unconfirmed'; or - field is sepal to in format.		A detailed explanations as to whether: -the transferred underlying exposures do not include, at the time of selection, defaulted exposures (or restructured exposures) as defined in Article 20(11)			
N72	STSS31	м	Defaulted or restructured exposures explanation	The Originator represents and warrants that the underlying exposures will not include Recoivables relating to exposures in default or relating to credit impaired Obligors, see Section **Overview of Certain Transaction Documents**, "subsection **Recoivables Sade Agreement**, "Paragraph **Representations and Warranties**, Definition of **Fligible Recoivable**, it also defaulted Recoivable or a Delinquent Recoivable or also and considered by the Originator as being in default within the meaning of Article 1781 of the CRR, as further specified by the Delegated Registation on the materialist therebold for credit obligations past and eveloped macroance with Article 1783 of the CRR and by the European Banking Authority Guidelines on the application of the definition of default developed in accordance with Article 1780 of the CRR and by the European Banking Authority Guidelines on the application of the definition of default and the second of the CRR and by the European Banking Authority Guidelines on the application of the definition of with Article 1780 of the CRR and the mission with Article 1787 of the CRR and then who they have been a second or the definition of default and the second of the Agriculture of the Agriculture of the Agriculture of the Agriculture of the CRR and by the Receivables of the restrictured bondule to a deterioration in the creditivorthines of the related Obligor **	{TEXT-32767}	of Regulation (EU) 2017/2402 the requirements referred to in Article 20 (11) (a) (i) and (ii) of Regulation (EU) 20 (11) (a) (ii) and (ii) of Regulation (EU) 2017/2402 are met; - the requirements referred to in Article 20 (11) (b) of Regulation (EU) 2017/2402 are met; - the requirements referred to in Article 20 (11) (c) of Regulation (EU)	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 exposures without exposures in default	of Regulation (EU) 2017/2402.  - the requirements referred to in Article 20 (11) (a) (i) and (ii) of Regulation (EU) 2017/2402 are met.  - the requirements referred to in Article 20 (11) (b) of Regulation (EU) 2017/2402 are met;  - the requirements referred to in Article 20 (11) (c) of Regulation (EU) 2017/2402 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	{Confirmed/Unconfirmed}	whether, at the time of transfer of the	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 left blank; or					
N74	STSS32	0	At least one payment at the time of transfer comment	In respect of each Receivable, a minimum of at least one payment has been made prior to the relevant Cut-off Date, see Section "Overview of Certain Transaction Documents", Subsection "Receivables Sale Agreement", "Paragraph "Representations and Warranties", Item (xx) of "Eligible Receivable": "at least one of its instalments has been poid".	{TEXT-5000}	exposures, the debtors have made at least one payment pursuant to Article 20(12) of Regulation (EU) 2017/2402.	- 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.					

				lu.				1	1			
				N/A			Only possible values in Field are:					
							- no exemption - single instalment for revolving securitisations backed by exposures payable in a single		A confirmation whether, at the time of			
							instalment - maturity of less than 1 year for revolving securitisations having a maturity of less than 1	At least one payment at the time	transfer of the exposures, the debtors have made at least one payment.			Items 3.3 and 3.4.6 of Annex 19 of Commission
							year, including without limitation monthly payments on revolving credits - N/A	of transfer	A confirmation whether or not the exemption under Article 20(12) of	Article 20(12)	Confirmation	Delegated Regulation (EU) 2019/980
N75	STSS32	С	Payment exemption		{UST}		The payment exemption should be consistent with the confirmation indicator populated for STSS32 indicating whether, at the time of transfer of the exposures, the debtors have		Regulation (EU) 2017/2402 applies.			
	515552		Tayment exemption			Select the exemption that applies	made at least one payment pursuant to Article 20(12) of Regulation (EU) 2017/2402.					
						under Article 20(12) of Regulation (EU)	Field codes are highlighted in amber where:					
							- "At least one payment at the time of transfer" is "Unconfirmed" for STSS32 and field is left blank or equal to "No exemption" or "N/A"; or					
						instalment or having a maturity of less than one year, including without limitation monthly payments on	<ul> <li>"At least one payment at the time of transfer" is "Confirmed" for STSS32 and field is not left blank; or</li> <li>-field has errors in format.</li> </ul>					
						revolving credits.	- neid has errors in format.					
							Box to complete may contain additional explanation.					
							Field should be left blank where "At least one payment at the time of transfer" for STSS32					
N76	STSS32	0	Payment exemption		(TEXT-5000)		is Confirmed.					
			explanation				Field codes are highlighted in amber where: - field is not left blank and "At least one payment at the time of transfer" is "Confirmed"					
							for STSS32; or - field has errors in format.					
				Confirmed	$\overline{}$							
					{Confirmed/Unconfi		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).					
N77	STSS33	М	Degree of dependence on repayments confirmation		rmed}	Confirmation and detailed explanation	Field codes are highlighted in amber where: - field is left blank; or					
						of the degree of dependence of the repayments of the holders of the	field is equal to "Unconfirmed"; or     field has errors in format.	Repayment of the holders shall not have been structured to	A detailed explanation of the degree of dependence of the repayments of the			Item 3.4.1 of Annex 19 of Commission
				No predominant dependence on the sale of assets. The portfolio is comprised of repayment loans where the obligor		securitisation position on the sale of assets securing the underlying		depend predominantly on the sale of assets.	holders of the securitisation position on the sale of assets securing the	Article 20(13)	Detailed Explanation	Delegated Regulation (EU) 2019/980
N78	STSS33		Degree of dependence on	makes monthly payments of both interest and principal so that, when the loan matures, the full amount of the principal	{TEXT-32767}	exposures pursuant to Article 20(13) of Regulation (EU) 2017/2402.	Box to complete should contain the detailed explanation.	sale ui assets.	underlying exposures.			
N78	515533	М	repayments explanation	of the loan will have been repaid. See section "Characteristics of the Receivables" - "The Receivables" which states: "The Receivables comprised in the Initial Receivables Portfolio are amortising loans with instalments of both principal	{IEXI-32/6/}		Field codes are highlighted in amber if the field is left blank or has errors in format.					
				and interest.".								
				Confirmed			Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).					
N79	STSS34	м	Compliance with risk retention requirements		(Confirmed/Unconfi	i i	Field codes are highlighted in amber where:					
			confirmation		rmed}	Confirmation and concise explanation as to how the originator, sponsor or	- field is left blank; or - field is equal to "Unconfirmed"; or					
				A STATE OF THE STA		original lender of a non-ABCP securitisation comply with the risk	- field has errors in format.	-				
				In accordance with Article 6(3)(c) of the Securitisation Regulation and specified in more detail in Article 7 of the RTS on Risk Retention, BST (as Originator) will maintain, in its capacity as originator within the meaning of the Securitisation		retention requirement as provided for in Article 6 of Regulation (EU)						
N80	STSS34	м	Compliance with risk retention requirements	Regulation, on an ongoing basis for the life of the transaction, such net economic interest through retaining randomly selected exposures, equivalent to not less than 5% of the nominal value of the securitised exposures, where such non-	{TEXT-10000}	2017/2402.	Box to complete should contain the concise explanation.					
			explanation	securitised exposures would otherwise have been securitised in the securitisation, provided that the number of potentially securitised exposures is not less than 100 at origination until the Final Legal Maturity Date (see (e.g.) section			Field codes are highlighted in amber if the field is left blank or has errors in format.					
				of the Prospectus headed "Regulatory Disclosures" - "EU Risk Retention Requirements").			LEI field should be reported in Box to complete where available. Where reported, this LEI	-				
						LEI of the entity (where available) that	Let ried should be reported in Box to complete where available. Where reported, this Let should exist at the GLEIF database.  Only one LEI should be reported.					
N81	STSS34	С	Retaining entity LEI	S49300URJH9VSIS8CS32	{LEI}	retains the material net economic interest pursuant to Article 21(1) of	Only one LEI should be reported.  Field codes are highlighted in amber where:					
						Regulation (EU) 2017/2402.	ried codes are nigningisted in amore where:  - neither entity name nor entity LEI is reported  - field has errors in format.					
							- field has errors in format.  Entity name should be reported in Box to complete where LEI is not available for STSS34-	1				
						Name of the entity (where LEI is not available) that retains the material net	Retaining entity LEL					
N82	STSS34	С	Retaining entity name	Banco Santader Totta, S.A.	{TEXT-100}	economic interest pursuant to Article	Field codes are highlighted in amber where:					
						21(1) of Regulation (EU) 2017/2402.	neither entity name nor entity LEI is reported     field has errors in format.					
				N			Only possible values in Box to complete are "Y" or "N"	1				
						Is vertical slice in accordance with	Box to complete should contain "Y" where vertical slice is used for retaining the risk and  "N" otherwise.		A concise explanation as to how the			
N83	STSS34	М	Vertical slice		{Y/N}	Article 6(3)(a) of Regulation (EU) 2017/2402 used for retaining the risk?	Field codes are highlighted in amber where:		originator, sponsor or original lender of a non-ABCP securitisation comply with			
							- field is left blank; or - all options are filled-in with "N"; or		the risk retention requirement as provided for in Article 6 of Regulation			
				N .			- field has errors in format.  Only possible values in Box to complete are "Y" or "N"	-	(EU) 2017/2402. An indication which entity retains the			
						Is seller's share in accordance with	Box to complete should contain "Y" where seller's share is used for retaining the risk and  "N" otherwise.		material net economic interest and which option is used for retaining the			
N84	STSS34	М	Seller's share		{Y/N}	Article 6(3)(b) of Regulation (EU) 2017/2402 used for retaining the risk?	Field codes are highlighted in amber where:		risk including: (1) vertical slice in accordance with			
						2017/2402 data for retaining the risk.	- field is left blank'; or - all options are filled-in with "N"; or		Article 6(3)(a) of Regulation (EU) 2017/2402;			
				Y	$\vdash$		- field has errors in format.  Only possible values in Box to complete are "Y" or "N"	Compliance with risk retention	(2) seller's share in accordance with Article 6(3)(b) of Regulation (EU)			Item 3.1 of Annex 9 and Item 3.4.3 of Annex 19 of Commission Delegated Regulation (EU)
			Randomly-selected				Box to complete should contain "Y" where randomly-selected exposures kept on balance sheet is used for retaining the risk and "N" otherwise.	requirements	2017/2402; (3) randomly-selected exposures kept on	Article 21(1)	Concise Explanation	of Commission Delegated Regulation (EU) 2019/980
N85	STSS34	М	exposures kept on balance sheet		{Y/N}	balance sheet, in accordance with Article 6(3) (c) (3) of Regulation (EU)	Fold and a see black to a section to the		balance sheet, in accordance with Article 6(3) (c) (3) of Regulation (EU)			
					X		Field codes are highlighted in amber where:					
						2017/2402 used for retaining the risk?	- field is left blank; or - all options are filled-in with "N"; or		2017/2402; (4) first loss tranche in accordance with			
				N		2017/2402 used for retaining the risk?	- field is left blank; or - all options are filled-in with "N"; or - field has errors in format. Only possible values in Box to complete are "Y" or "N"		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402;			
N86				N		Is first loss tranche in accordance with	- field is left blank; or  - all options are filled-in with "N"; or - field has errors in format.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402; (5) first loss exposure in each asset in accordance with Article 6(3)(e) of			
	STSS34	м	First loss tranche	N	{Y/N}	2017/2402 used for retaining the risk?  Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?	- field is left blank; or - all options are field—in with "N"; or - field has errors in format.  Only possible values in look to complete are "\" or "N"  Bos to complete should contain "\" where first loss tranche is used for retaining the risk and "\" otherwise.  Field codes are highlighted in amber where:		2017/2402; (4) first loss tranche in accordance with Article 6[3](d) of Regulation (EU) 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 fix retention			
	STSS34	М	First loss tranche	N	{v/n}	Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU)	-field is left blank; or -all options are filled—in with "N"; or -field has errors in format.  Only possible values in look to complete are "y" or "N".  Bos to complete should contain "y" where first loss tranche is used for retaining the risk and "it" chrewing.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled in with "N"; or		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
	STSS34	М	First loss tranche	N N	{Y/N}	Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU)	-field is left blank, or -all options are filled—in with "N", or -field has errors in format.  Only possible values in low to complete are "\" or "N"  Box to complete should contain "\" where first loss tranche is used for retaining the risk and "\" archeview.  Field codes are highlighted in amber where: -field is left blank, or -all options are filled—in with "N", or -field has errors in format.		2017/2402; (4) first loss tranche in accordance with Article (6)3(d) of Regulation (EU) 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 5(3) of			
				N N	{v/n}	Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk? Is first loss exposure in each asset in	-field is left blank; or -all options are filled-in with "N"; or -field his error, in format.  Only possible values in lock to complete are "Y" or "N" Bos to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled-in with "N"; or -lieft has error in format.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N87	STSS34 STSS34	М	First loss tranche First loss exposure in each asset indicator	N N	(Y/N)	is first loss tranche in accordance with Article (3)(s)(d) of Regulation (EU) 2017/2402 used for retaining the risk? It is first loss exposure in each asset in accordance with Article (5)(s)(d) Regulation (EU) 2017/2402 used for Regulation (EU) 2017/2402 used for	Ineld is left blank; or all options are filled eith with "N"; or Ineld has errors, in format.  Only possible values in look to complete are "Y" or "N" Boa to complete should contain "Y" where first loss tranche is used for retaining the risk and "W" otherwise.  Field of set back, or all options are filled in with "N"; or - left of has the back or format.  Only possible values in format.  Only possible values in flows:		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N87			First loss exposure in each	N N	(Y/N)	is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk? Is first loss exposure in each asset in accordance with Article 6(3)(e) of	Index is left blank, or  all options are filled in with "N"; or  - field his serrors in format.  Only possible values in lock to complete are "N" or "N"  lock to complete should contain "N" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: - field is left blank; or  - all options are filled-in with "N"; or  - field than serror in format.  Only possible values in flow to complete are "N" or "N"  on to complete should contain "N" where first loss exposure in each asset is used for  retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: - field is left blank; or  - all options are filled-in with "N"; or  - all options are filled-in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options are filled in with "N; or  - all options ar		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N87			First loss exposure in each	N N	(Y/N)	is first loss tranche in accordance with Article (3)(s)(d) of Regulation (EU) 2017/2402 used for retaining the risk? It is first loss exposure in each asset in accordance with Article (5)(s)(d) Regulation (EU) 2017/2402 used for Regulation (EU) 2017/2402 used for	-field is left blank, or -all options are filled-in with "N"; or -field his serror, in format.  Only possible values in lost to complete are "Y" or "N" Bos to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: -field is left blank, or -all options are filled-in with "N"; or -field has error in format.  Only possible values in florat.  Only possible values in florat complete are "Y" or "N"  The field codes are highlighted in amber where: -field is left blank; or -all options are filled contain "Y" where first loss exposure in each asset is used for retaining the risk and "N" otherwise.  Field codes are highlighted in miber where: -field is left blank; or -all options are filled in with "N"; or -field has serors in format.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N87			First loss exposure in each asset indicator	N N	(Y/N) (Y/N)	is first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (5)(d) of Regulation (EU) 2017/2402 used for retaining the risk?	-field is left blank; or  -all options are filled-in with "N"; or  -field has error; in format.  Our logistic has error; in format.  Bos to complete should contain "\" where first loss tranche is used for retaining the risk and "\" otherwise.  Field codes are highlighted in amber where:  -field is left blank; or  -all options are fifled-in with "N"; or  -field has errors in format.  Field codes are highlighted in complete are "\" or "\".  Field codes are highlighted in amber where:  -field is left blank; or  -field is left blank; or  -all options are fifled-in with "N"; or  -left side is left blank; or  -all options are fifled-in with "N"; or  -all options are fifled-in with "N"; or  -left side to see that or format.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N87			First loss exposure in each	N N	(Y/N) (Y/N)	is first loss tranche in accordance with Article (3)(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk? 2017/2402 used for retaining the risk? Is first loss exposure in each asset in accordance with Article (5)(d) of Regulation (EU) 2017/2402 used for retaining the risk? Is there no compliance with risk retention requirements set out in Article (5)(d) Regulation (EU) of the risk?	- field is left blank; or - all options are filled-in with "N"; or - field has errors in format.  - all options are filled in lot to complete are "\" or "N" - Box to complete should contain "\" where first loss tranche is used for retaining the risk and "\" chrewing.  - Field codes are highlighted in amber where: - field is left blank; or - all options are filled-in with "\"; or - field has errors in format.  - Field codes are highlighted in amber where: - field is left blank; or - all options are filled-in with "\"; or - field has errors in format.  - Field codes are highlighted in amber where: - field codes are highlighted in amber where: - field size this blank; or - all options are filled-in with "\"; or - field has errors in format.  - Only possible values in format.  - Only possible values in format.  - Only possible values in flows to complete are "\" or "\".  - To "\".  - The field has errors in format.  - Only possible values in flows to complete are "\" or "\".  - The field has errors in format.  - Only possible values in flows to complete are "\" or "\".		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
	575534	М	First loss exposure in each asset indicator  No compliance with risk	N N		is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk? It first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402 used for retaining the risk?	-field is left blank; or -all options are filled-in with "N"; or -field this error; in format.  Only possible values in look to complete are "Y" or "N" Bos to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled-in with "N"; or -field has error in format.  Only possible values in florat.  Only possible values in florat.  Field codes are highlighted in amber where: -field codes are highlighted in amber where: - all options are filled-in with "N"; or - all options are filled with "N"; or - field is left blank; or - all options are filled-in with "N"; or - all options are filled-in with		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
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	575534	М	First loss exposure in each asset indicator  No compliance with risk	N N		is first loss tranche in accordance with Article (3)(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk? 2017/2402 used for retaining the risk? Is first loss exposure in each asset in accordance with Article (5)(d) of Regulation (EU) 2017/2402 used for retaining the risk? Is there no compliance with risk retention requirements set out in Article (5)(d) Regulation (EU) of the risk?	Ineld is left blank; or  all options are filled-in with "N"; or  Ineld has errors in format.  Day possible values in lino to to complete are "Y" or "N".  Bos to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where:  Field or self the little blank; or  all options are filled-in with "N"; or  Intel this serrors in format.  Only possible values in flower to complete are "Y" or "N".  Bost to complete should contain "Y" where first loss exposure in each asset is used for  retaining the risk and "M" otherwise.  Field codes are highlighted in amber where:  Field codes are highlighted in amber where:  Field is left blank; or  all options are filled-in with "N"; or  Field has errors in format.  Only possible values in flow to complete are "Y" or "N".  Only possible values in flow to complete are "N" or "N" or  Field codes are highlighted in amber where:  Intel is the blank; or   Intel do the stream in format.  Only possible values in flow to complete are "Y" or "N".  All options are filled-in with "N"; or  Intel codes are highlighted in amber where:  Intel is the blank; or   Intel she there is no format.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
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N88	575534 575534	M	First loss exposure in each asset indicator  No compliance with risk retention requirements	N N	{Y/N}	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  In first loss exposure in each asset in cocordance with Article (5(3)(e) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6(3) of Regulation (EU) 2017/2402?	-field is left blank; or -all apptions are filled-in with "N"; or -field has serror in format.  Date to complete should contain "\" where first loss tranche is used for retaining the risk and "\" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -field has serror is for in the "N"; or -field has serror is format.  Only possible values in float to complete are "\" or "\\"  Field codes are highlighted in amber where: -field to serror is format.  Only possible values in float to complete are "\" or "\\"  Field codes are highlighted in amber where: -field is left blank; or -field is lifted-in with "\"; or -field		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	575534 575534	M	First loss exposure in each asset indicator  No compliance with risk retention requirements	N N	{Y/N}	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?	Indied is left blank; or  all options are filled—in with "N"; or  - field his serrors in format.  Only possible values in loca to complete are "Y" or "N"  loca to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" of chemistry.  Field codes are highlighted in amber where: - field is left blank; or  - all options are filled-in with "N"; or  - field to serror in format.  Only possible values in flow to complete are "Y" or "N"  foot to complete should contain "Y" where first toss exposure in each asset is used for  retaining the risk and "N" otherwise.  Field to left blank; or  - all options are filled—in with "N"; or  - field thas errors in format.  Only possible values in flow to complete are "Y" or "N"  Box to complete should contain "Y" where there is no compliance with risk retention  retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: - field is left blank; or  - field thas errors in format.  Field codes are highlighted in amber where: - field is left blank; or  - field is lift blank;		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	575534 575534	M	First loss exposure in each asset indicator  No compliance with risk retention requirements	N N	{Y/N}	is first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (5)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retension requirements set out in Article (5)(d) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article (2)(1) of	-field is left blank; or  -all options are field in with "N"; or  -field has error; in format.  Only possible values in lost to complete are "Y" or "N"  Boa to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in ambor where: -field is left blank; or  -all options are filled-in with "N"; or  -field has error in format.  Only possible values in florest.  Only possible values in florest.  Field codes are highlighted in ambor where: -field is left blank; or  -all options are filled-in with "N"; or  -field is left blank; or  -all options are filled-in with "N"; or  -field is left blank; or  -all options are filled-in with "N"; or  -field is left blank; or  -field is field in with "N";		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	575534 575534	M	First loss exposure in each asset indicator  No compliance with risk retention requirements	N N	{Y/N}	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?	-field is left blank; or -all options are filled-in with "N"; or -field has error, in format.  Deal options are filled-in with "N"; or -field has error, in format.  Field conders are highlighted in mbor where: Field conders are highlighted in mbor where: Field is left blank; or -all options are filled-in with "N"; or -field has error in format.  Only possible values in format.  Only possible values in format.  Field conders are highlighted in ambor where: Field conders are highlighted in ambor where: Field is left blank; or -all options are filled-in with "N"; or -field is left blank; or -all options are filled-in with "N"; or -field is left blank; or -all options are filled-in with "N"; or -field is left blank; or -field is left or format.  Only possible values in flow to complete are "" or "N"  Boot to complete hard ortain "" where other options is used for retaining the risk and "N" otherwise.  Field codes are highlighted in ambor where: -field is left on the office.  Value should be reported in Box to complete when Other option indicator" is reported with "" for STSS34.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator	N N N	(Y/N)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?	-field is left blank; or  -all options are field in with "N"; or  -field has error; in format.  Only possible values in lost to complete are "Y" or "N"  Boa to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in ambor where: -field is left blank; or  -all options are filled-in with "N"; or  -field has error in format.  Only possible values in florest.  Only possible values in florest.  Field codes are highlighted in ambor where: -field is left blank; or  -all options are filled-in with "N"; or  -field is left blank; or  -all options are filled-in with "N"; or  -field is left blank; or  -all options are filled-in with "N"; or  -field is left blank; or  -field is field in with "N";		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator	N N N Confirmed	(Y/N)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?	- field is left blank, or all options are filled-in with "N"; or - field his servor in format.  - field his servor, in format.  - field so to complete should contain "P" where first toss tranche is used for retaining the risk and "N" otherwise.  - Field codes are highlighted in amber where: - field is left blank, or or "N" or - all options are filled-in with "N"; or - field his servor in format.  - Field codes are blank of the field in the first toss exposure in each asset is used for retaining the risk and "N" otherwise.  - Field to servor in format.  - Field codes are blank of "N" otherwise Field codes ar		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	515534 515534 515534	M M	First loss exposure in each asset indicator  No compilance with risk retention requirements  Other option indicator  Other options used comment	N N Confirmed	(V/N) (V/N) (V/N) (TEXT-5000)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?	- field is left blank, or all options are filled in with "N"; or - field his servor in format.  - field this servor, in format.  - field to see the servor is not to complete are "Y" or "N"  - field to see the servor is not to complete are "Y" or "N"  - field codes are highlighted in amber where: - field is left blank, or - not - all options are filled-in with "N"; or - field has error in format.  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is not not complete are "Y" or "N"  - field to see the servor is normat.  - field to servor where the servor is normat.  - field to servo		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88	515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment  Mitigation of interest rates and currency risks	N N N Confirmed	(Y/N)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?	- field is left blank, or all options are filled-in with "N"; or - field his servor, in format.  Only possible values in lock to complete are "Y" or "N" Bos to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: - field size this which, or - "N" - "All options are filled-in with "N"; or - field size this in format.  Only possible values in flowatic complete are "Y" or "N" - "N" - "Bost to complete should contain "Y" where first loss exposure in each asset is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: - field she servor, in or with "N"; or - field she servor, in or with "N"; or - field she servor, in or with "N"; or - field she servor, in or with "N"; or - field she servor, in format.  Field codes are highlighted in amber where: - field is this blank, or with "N"; or - field she with "N"; or - all options are filled-in with "N"; or - field she servor, in format.  Field codes are highlighted in amber where: - field is left blank, or - all options are filled-in with "N"; or - field she servor, in format.  Field codes are highlighted in amber where: - field is left blank, or - all options are filled-in with "N"; or - field she servor, in format.  Field codes are highlighted in amber where: - field is left blank, or - all options are filled-in with "N"; or - field she servor, in format.  Field codes are highlighted in amber where: it is not the case or field has error in format.  Field codes are highlighted in amber where: it is not the case or field has error in format.		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88 N89 N90	\$15534 \$15534 \$15534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment	N N Confirmed	(V/N) (V/N) (TEXT-5000)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(a)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6)(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk?  Is other options used for retaining the risk pressure to Article 2(1) of Regulation (EU) 2017/2402?	-field is left blank, or -field has error, in format.  An all options are filled-in with "N"; or -field has error, in format.  Field concerns in flow to complete are "Y" or "N"  Boa to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field concerns are filled-in with "N"; or -field has error in format.  Only possible values in flows to complete are "Y" or "N"  Boa to complete should contain "Y" where first loss exposure in each asset is used for retaining the risk and "M" otherwise.  Field concerns are filled-in with "N"; or -field is left blank; or -field is left blank in format.  Only possible values in flows to complete are "Y" or "N"  Boa to complete door contain "Y" where there is no compliance with risk retention requirements and "M" otherwise.  Field is left blank; or -field is left on the "Y"; or -field is left on the "Y"; or -field slank; or in format.  Value should be reported in Box to complete when Other option indicator" is reported with "Y" for STSS34.  Box to complete should contain "Y" or or "Field has errors in format.  Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).		2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 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;			
N88 N89 N90	\$15534 \$15534 \$15534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment  Mitigation of interest rates and currency risks		(V/N) (V/N) (TEXT-5000)	is first loss tranche in accordance with Article (6)(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402 in the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402 in free phene provide the used option.  Confirmation and concise explanation as to whether the interest rates and	-field is left blank, or -all options are filled in with "N"; or -field has errors in format.  Only possible values in loca to complete are "Y" or "N" loca to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" oftherwise.  Field codes are highlighted in amber where: -field is left blank, or -all options are filled-in with "N"; or -field has errors in format.  Only possible values in flows to complete are "Y" or "N" loca to complete should contain "Y" where first toss exposure in each asset is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: -field is left blank, or -all options are filled-in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N"  Boa to complete should contain "Y" where there is no compliance with risk retention requirements and "N" otherwise.  Field codes are highlighted in amber where: -field is left blank, or -field is lift blank, or		2017/2027 (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022 (5) first loss tranche on each asset in seguration (EU) 2017/2022 (5) first loss that the seguration (EU) 2017/2022 (6) in compliance with risk resemble regulation (EU) 2017/2022 (7) other options used.			
N88 N89 N90	\$15534 \$15534 \$15534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment  Mitigation of interest rates and currency risks	To provide a hedge against the potential interest rate exposure of the Issuer in relation to its floating rate obligations under the Notes (except for the Class R Notes and the Class X Notes), on or about the Closing Date, the Issuer entered	(V/N) (V/N) (TEXT-5000)	is first loss tranche in accordance with Article (5(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (5(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in accordance requirements set out in accordance (EU) of Regulation (EU) 2017/24022 if requirements set out in according to the risk?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/24022 if replease provide the used option.  Confirmation and concise explanation at to whether the interest rates ato out or whether the interest rates ato out out or whether the interest rates ato our outputs of the same proposition of the missing and and courses, risks are appropriately mitigated and that neasures are taken reasures are tak	-field is left blank, or -all options are filled in with "N"; or -field has errors in format.  Field codes are highlighted in amber where: -field see and in format.  Field codes are highlighted in amber where: -field see and in format.  Field codes are highlighted in amber where: -field see the blank; or -all options are filled-in with "N"; or -field see the blank; or -all options are filled-in with "N"; or -field see the blank; or -all options are filled-in with "N"; or -field see the blank; or -all options are filled-in with "N"; or -field see the blank; or -all options are filled-in with "N"; or -field see the blank; or -all options are filled in with "N"; or -field see the blank; or -all options are filled in with "N"; or -field see the blank; or -all options are filled in with "N"; or -field see the blank; or -all options are filled in with "N"; or -field see are highlighted in amber where: -field is left blank; or	Miligation of interest rates (R) and rarrows risks (R) likely.	2017/2027 (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022 (5) first loss septimuse in each asset in accordance with which colligit of accordance with which colligit of the complete of the complete of the colligit of	Article 21(2)	Concise Explanation	Items 3.4.2 and 3.6 of Annex 13 of Commission Delegated Revolution (FILI 2019 Sept.
N88 N89 N90	\$15534 \$15534 \$15534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment  Mitigation of Interest rates and currency risks confirmation	To provide a hedge against the potential interest rate exposure of the Issuer in relation to Its floating rate obligations under the Notes (except for the Class R Notes and the Class X Notes), on or about the Closing Date, the Issuer entered into the Sway Transaction with Banco Santander under a 1992 SDA Master Agreement (Multiturneny – Cross Border). (the *SDA Master Agreement*), Isoether with a Schedule thereof the *SDA Schedule*), the 1995 SDA Coefficial sport	(Y/N) (Y/N) (TEXT-5000) (Confirmed/Linconfir	is first loss tranche in accordance with Article (6)(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article (6)(d) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1)(d) of Regulation (EU) 2017/2402? If yes please provide the used option.  Confirmation and concise esplanation can whether the interest rates and currency risks we appropriately miligated and that measures are taken to mitigated and that measures are taken to mitigated such risks and confirm that such measures are savailable to	-field is left blank, or -all options are filled in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N" Bos to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled-in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N"  for the codes are highlighted in amber where: -field is left blank; or -all options are filled-in with "N"; or -field not complete field ordina" in W" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N"  Bot to complete should contain "Y" where there is no compliance with risk retention requirements and "A" otherwise.  Field order are highlighted in amber where: -field is left blank; or	Mitigation of Interest rates (IR) and currency risks (IVX) Risks	2017/2027  (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022  (5) first loss septimule in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk execution experiments are unit or Article (6) or Compliance with risk execution requirements set out in Article (6) of Regulation (EU) 2017/2022;  (7) other options used.	Article 21(2)	Concise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2015/980
N88 N89 N90	\$15534 \$15534 \$15534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment and currency risks confirmation  Mitigation of Interest rates and currency risks confirmation	To provide a hedge against the potential interest rate exposure of the Issuer in relation to its floating rate obligations under the Notes (except for the Class it Notes, on or about the Closing Date, the Issuer entered into the Swap Transaction with Banco Santander under a 1922 SDA Master Agreement (Multicurriency – Cross Border) (the "SDA Master Agreement"), Ingelter with a Schedule three to the "Code Support Anness Notes (and the Code Support Anness) and a valve confirmation (which was entered into pursuant to a novation agreement Association or about the Closing Date between Banco Santander, Banco Santander (7 tat SA. Anthe Issuer)	(Y/N) (Y/N) (TEXT-5000) (Confirmed/Linconfirmed/N/A)	is first loss tranche in accordance with Arrice (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  In first loss expectore in each asset in accordance with Article 6(3)(d) of Regulation (EU) accordance with Article 6(3)(d) of Regulation (EU) accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Confirmation and consise explination at our which the interest rates and currently first and confirmation at our which the terest rates and currently retained and that measures are taken to mitigate such risk and confirmation and respective mitigated and that measures are taken to mitigate such risks and confirmation and respectives are taken to mitigate such risks and confirmation and respectives are taken to mitigate such risks and confirmation and complex such risks and confirmation on mitigate such risks and confirmation of mitigate such risks and confirmation on mitigate such risks and confirmation of mitigate such risks and mitigate such risks and mitigate such risks an	-field is left blank, or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in lot to complete are "Y" or "N"  Bos to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" otherwise.  Field codes are highlighted in amber where:  -field is left blank, or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in flores to complete are "Y" or "N"  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in flore to complete are "Y" or "N"  Bos to complete should contain "Y" where first toss exposure in each asset is used for  retaining the risk and "N" otherwise.  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N" or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field she are an in format.  Field codes are highlighted in amber where:  -field she errors in format.  Field codes are highlighted in amber where:  -field she errors in format.  Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  -field she errors in format.	Mitigation of Interest rates (IR) and currency risks (FO) Risks	2017/202; (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/202; (5) first loss septosus in each asset in accordance with Article (3)(e) of Regulation (EU) 2017/202; (5) first loss septosus in each asset in accordance with Article (5)(e) of Regulation (EU) 2017/202; (7) compared to the accordance with a consideration requirements of an article (6) of Regulation (EU) 2017/202; (7) other options used.	Article 21(2)	Condise Explanation	Rems 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2015/980
N89 N99 N90 N91	515534 515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other options indicator  Other options used comment  Mitigation of interest rates and currency risks confirmation	To provide a hedge against the potential interest rate exposure of the issuer in relation to its floating rate obligations under the Notes (except for the Class X Notes), on on about the Coloin glotts, the issuer entered the YSDA Master agreement? Specific with a Schedule three (line YSDA Asset agreement?) specific with a Schedule three (line YSDA Asset hedge), the 1955 ISDA Coeffs specific Annex thereto (line "Credit Support Annex") and a swap confirmation (which was entered into pursuant to a novation agreement dated on a about the Coloing Date between Stance Schartader, Bands Schartader Total Sch. and the Issuer) (the "Swap Confirmation" and, together with the ISDA Master Agreement, the Schedule and the Credit Support Annex, the "Swap Agreement").	(Y/N) (Y/N) (TEXT-5000) (Confirmed/Unconfirmed/N/A) (TEXT-10000)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with first retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402?  Confirmation and concise explanation as to whether the interest rates and onligated and that measures are taken onligated and that measures are taken on miggles used. First and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frield 2(12) of inventors under Article 2(13) of inventors under Article 2(12) of inventors under Article 2(12) of inventor	-field is left blank, or -all options are filled in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N" Bos to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled-in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N"  for the codes are highlighted in amber where: -field is left blank; or -all options are filled-in with "N"; or -field not complete field ordina" in W" otherwise.  Field codes are highlighted in amber where: -field is left blank; or -all options are filled in with "N"; or -field has errors in format.  Only possible values in flow to complete are "Y" or "N"  Bot to complete should contain "Y" where there is no compliance with risk retention requirements and "A" otherwise.  Field order are highlighted in amber where: -field is left blank; or	Miligation of interest rates (IR) and currency risks (IO) Risks	2017/2027  (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022  (5) first loss septimule in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk execution experiments are unit or Article (6) or Compliance with risk execution requirements set out in Article (6) of Regulation (EU) 2017/2022;  (7) other options used.	Article 21(2)	Condise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N89 N99 N90 N91	515534 515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment and currency risks confirmation  Mitigation of Interest rates and currency risks confirmation	To provide a hedge against the potential interest rate exposure of the issuer in relation to its floating rate obligations under the Notes (except for the Class X Notes and the Class X Notes), on on about the Coins) paths, the Issuer entered in the Swap Transaction with Basso Castrader under a 1925 DEA Master Agreement (Multicurrency - Coss Border) (the "DSA Master Agreement"), together with a Schedule thereto (the "SSA Schedule"), the 1995 SSA Credit Support agreement date on a about the Coinsign Date between Banco Scharteder, Banco Scharteder Tasks Castrader Stapport Annex, the "Swap Agreement").  The Swap Agreement 31.  The Swap Agreement shall be in force until the earlier of the following dates; (i) the date on which the Notional Amount is reduced to zero (both than in crownances that would give rise to an Additional Fermination Center (as defined in	(Y/N) (Y/N) (TEXT-5000) (Confirmed/Unconfirmed/N/A) (TEXT-10000)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with first retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402?  Confirmation and concise explanation as to whether the interest rates and onligated and that measures are taken onligated and that measures are taken on miggles used. First and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frield 2(12) of inventors under Article 2(13) of inventors under Article 2(12) of inventors under Article 2(12) of inventor	-field is left blank, or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in lot to complete are "Y" or "N"  Bos to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" otherwise.  Field codes are highlighted in amber where:  -field is left blank, or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in flores to complete are "Y" or "N"  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in flore to complete are "Y" or "N"  Bos to complete should contain "Y" where first toss exposure in each asset is used for  retaining the risk and "N" otherwise.  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N" or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field she are an in format.  Field codes are highlighted in amber where:  -field she errors in format.  Field codes are highlighted in amber where:  -field she errors in format.  Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  -field she errors in format.	Milligation of Interest rates (IR) and currency risks (IN) Risks	2017/2027  (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022  (5) first loss septimule in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk execution experiments are unit or Article (6) or Compliance with risk execution requirements set out in Article (6) of Regulation (EU) 2017/2022;  (7) other options used.	Artide 21(2)	Concise Explanation	Rems 3.4.2 and 3.8 of Annex 15 of Commission Delegated Regulation (EU) 2015/980
N89 N99 N90 N91	515534 515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment and currency risks confirmation  Mitigation of Interest rates and currency risks confirmation	To provide a hedge against the potential interest rate exposure of the Issuer in relation to its floating rate obligations under the Notes (except for the Class X Notes, and the Class X Notes), on or about the Closing Date, the Issuer entered into the Swap Transaction with Bassoc Astander under a 1925 (250 Master Agreement (Multicurner) - Cross Border) (the "SDA Master Agreement"), together with a Schedule thereto (the "SDA Schedule"), the 1995 SDA Credit Support Annex, American Company (Company Company Company (Company Company	(Y/N) (Y/N) (TEXT-5000) (Confirmed/Unconfirmed/N/A) (TEXT-10000)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with first retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402?  Confirmation and concise explanation as to whether the interest rates and onligated and that measures are taken onligated and that measures are taken on miggles used. First and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frield 2(12) of inventors under Article 2(13) of inventors under Article 2(12) of inventors under Article 2(12) of inventor	- field is left blank, or all options are filled-in with "N"; or - field his servor, in format.  Only possible values in lock to complete are "Y" or "N" Bos to complete should contain "Y" where first loss tranche is used for retaining the risk and "N" otherwise.  Field codes are highlighted in amber where: - field silet blank, or - not complete are "Y" or "N"  Field silet blank or - not place are highlighted in amber where: - field silet blank or - not place are highlighted in amber where: - field silet blank or or not place are "Y" or "N"  Field codes are highlighted in amber where: - field silet blank or or with "Y" or the street of the servor is format.  Field codes are highlighted in amber where: - field silet blank; or or with "N" or	Mitigation of interest rates (IR) and currency risks (IVX) Risks	2017/2027  (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022  (5) first loss septimule in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk execution experiments are unit or Article (6) or Compliance with risk execution requirements set out in Article (6) of Regulation (EU) 2017/2022;  (7) other options used.	Artide 21(2)	Condise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2015/780
N89 N99 N90 N91	515534 515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other options indicator  Other options used comment and currency risks confirmation  Mitigation of interest rates and currency risks explanation	To provide a hedge against the potential interest rate exposure of the issuer in relation to its floating rate obligations under the Notes (except for the Class X Notes and the Class X Notes), on on about the Coins) paths, the Issuer entered in the Swap Transaction with Basso Castrader under a 1925 DEA Master Agreement (Multicurrency - Coss Border) (the "DSA Master Agreement"), together with a Schedule thereto (the "SSA Schedule"), the 1995 SSA Credit Support agreement date on a about the Coinsign Date between Banco Scharteder, Banco Scharteder Tasks Castrader Stapport Annex, the "Swap Agreement").  The Swap Agreement 31.  The Swap Agreement shall be in force until the earlier of the following dates; (i) the date on which the Notional Amount is reduced to zero (both than in crownances that would give rise to an Additional Fermination Center (as defined in	(Y/N) (Y/N) (TEXT-5000) (Confirmed/Jusconfir	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with first retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402?  Confirmation and concise explanation as to whether the interest rates and onligated and that measures are taken onligated and that measures are taken on miggles used. First and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frield 2(12) of inventors under Article 2(13) of inventors under Article 2(12) of inventors under Article 2(12) of inventor	-field is left blank, or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in lot to complete are "Y" or "N"  Bos to complete should contain "Y" where first toss tranche is used for retaining the risk and "Y" otherwise.  Field codes are highlighted in amber where:  -field is left blank, or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in flores to complete are "Y" or "N"  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled-in with "N"; or  -field has errors in format.  Only possible values in flore to complete are "Y" or "N"  Bos to complete should contain "Y" where first toss exposure in each asset is used for  retaining the risk and "N" otherwise.  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N" or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is filled-in with "N"; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field is the blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field she are an in format.  Field codes are highlighted in amber where:  -field she errors in format.  Field codes are highlighted in amber where:  -field she errors in format.  Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  -field she errors in format.	Miligation of interest rates (IR) and currency rates (IX) Roles	2017/2027  (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022  (5) first loss septimule in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk execution experiments are unit or Article (6) or Compliance with risk execution requirements set out in Article (6) of Regulation (EU) 2017/2022;  (7) other options used.	Article 21(2)	Condise Explanation	Rems 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2015/980
N89 N99 N90 N91	515534 515534 515534 515534	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other options indicator  Other options used comment and currency risks confirmation  Mitigation of interest rates and currency risks explanation  Derivatives not purchased/sold by SSPE	To provide a hedge against the potential interest rate exposure of the Issuer in relation to its floating rate obligations under the Notes (except for the Class X Notes, and the Class X Notes), on or about the Closing Date, the Issuer entered into the Swap Transaction with Bassoc Astander under a 1925 (250 Master Agreement (Multicurner) - Cross Border) (the "SDA Master Agreement"), together with a Schedule thereto (the "SDA Schedule"), the 1995 SDA Credit Support Annex, American Company (Company Company Company (Company Company	(Y/N)  (Y/N)  (TEXT-5000)  (Confirmed/J.nconfirmed/N/A)  (TEXT-10000)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with first retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402?  Confirmation and concise explanation as to whether the interest rates and onligated and that measures are taken onligated and that measures are taken on miggles used. First and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frield 2(12) of inventors under Article 2(13) of inventors under Article 2(12) of inventors under Article 2(12) of inventor	-field is field blank; or -field his error; in format.  Only possible values in lock to complete are "\" or "\".  Field codes are highlighted in amber where: -field is left blank; or - all options are filled-in with "\", or - field his error; in format.  Field codes are highlighted in amber where: - field is left blank; or - all options are filled-in with "\", or - field size blank; or - all options are filled-in with "\", or - field size blank; or - all options are filled-in with "\", or - field size blank; or - all options are filled-in with "\", or - field size blank; or - all options are filled-in with "\", or - field size blank; or - all options are filled-in with "\", or - field size blank; or - all options are filled-in with "\", or - field to see one in format.  Field codes are highlighted in amber where: - field is left blank; or - field is left blank; or - field is see blank; or - field is left blank; or - field is see blank; or - f	Miligation of Interest rates (IR) and currency risks (IV) Risks	2017/2027  (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022  (5) first loss septimule in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk execution experiments are unit or Article (6) or Compliance with risk execution requirements set out in Article (6) of Regulation (EU) 2017/2022;  (7) other options used.	Article 21(2)	Condise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2015/980
N89 N90 N91 N91	\$15534 \$15534 \$15534 \$15535	M M	First loss exposure in each asset indicator  No compliance with risk retention requirements  Other option indicator  Other options used comment and currency risks confirmation  Mitigation of interest rates and currency risks explanation  Mitigation of interest rates and currency risks explanation	To provide a hedge against the potential interest rate exposure of the Issuer in relation to its floating rate obligations under the Notes (except for the Class X Notes, and the Class X Notes), on or about the Closing Date, the Issuer entered into the Swap Transaction with Bassoc Astander under a 1925 (250 Master Agreement (Multicurner) - Cross Border) (the "SDA Master Agreement"), together with a Schedule thereto (the "SDA Schedule"), the 1995 SDA Credit Support Annex, American Company (Company Company Company (Company Company	(Y/N)  (Y/N)  (TEXT-5000)  (Confirmed/Unconfirmed/N/A)  (TEXT-10000)  (No denablese/Exemption on on derivatives/Unconfirmed)	is first loss tranche in accordance with Article (6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is first loss exposure in each asset in accordance with Article (6)(d) of Regulation (EU) 2017/2402 used for retaining the risk?  Is there no compliance with first retaining the risk?  Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 2(1) of Regulation (EU) 2017/2402?  Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402?  Confirmation and concise explanation as to whether the interest rates and onligated and that measures are taken onligated and that measures are taken on miggles used. First and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frields and confirm that such measures are available to mitigate user frield 2(12) of inventors under Article 2(13) of inventors under Article 2(12) of inventors under Article 2(12) of inventor	Intel® is the blank, or all options are filled-in with "N"; or "field has errors in format.  Only possible values in lot to complete are "n" or "N" Bos to complete should contain "n" where first toss tranche is used for retaining the risk and "n" otherwise.  Field codes are highlighted in amber where:  Field size blank in format.  Only possible values in format.  Only possible values in format.  Only possible values in format.  I all options are field-in with "N"; or "field not serons in format.  Only possible values in flow to complete are "n" or "N"  Bos to complete should contain "n" where first toss exposure in each asset is used for retaining the risk and "n" otherwise.  Field codes are highlighted in amber where:  -field is left blank; or  -all options are filled-in with "N"; or "field has errors in format.  Field codes are highlighted in amber where:  -field is left blank;  Only possible values in lox to complete are "n" or "N"  Bos to complete should contain "n" where there is no compliance with risk retention requirements and "n" otherwise.  Field codes are highlighted in amber where:  -field is left blank;  -field is left blank;  -field is left blank;  -field set blank;  -field codes are highlighted in amber where:  -field is left blank;  -field codes are highlighted in amber where:  -field set blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field set blank; or  -field has errors in format.  Field codes are highlighted in amber where:  -field has errors in format.  Field codes are highlighted in amber where:  -field has errors in format.  Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  Field codes are highlighted in amber where:  -field has errors in format.	Milligation of Interest rates (IR) and currency risks (IV) Risks	2017/2027 (4) first loss tranche in accordance with Article (3)(d) of Regulation (EU) 2017/2022 (5) first loss septimure in each asset in accordance with Article (5)(l)(e) of accordance with Article (5)(l)(e) or compliance with risk recention requirements set out in Article (6) or Regulation (EU) 2017/2022 (7) other options used.	Article 21(2)	Conduc Explanation	Items 3.4.2 and 3.8 of Annex 15 of Commission Delegated Regulation (EU) 2019/980

						derivative contracts except in the			except in the circumstances referred to	Article 21(2)	Concise Explanation	10.110 2.74 MW 2.0 OF PRINCE 12 OF CONTINUOUS
N94	STSS36	М	Derivatives not purchased/sold by SSPE explanation	The Master Framework Agreement includes in Schedule 4 (Issuer Covenants). Part A (Corporate Covenants of the Issuer) in clause 8 a negative covenant under which the Issuer agrees not to enter into any derivative contract, save as express) permitted by article 2(2) of the Securitisation Regulation, permission which includes, for the avoidance of doubt, the Swap Agreement and other hedging agreements entered into in connection with other present or future securitisations of the Issuer.	{TEXT-10000}	derivative contracts except in the circumstances referred to in Articles 21(2) 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.	SSPE	except in the circumstances referred to in Articles 21(2) of Regulation (EU) 2017/2402.			Delegated Regulation (EU) 2019/980
N95	575537	М	Common standards underwriting derivatives confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and concise explanation on whether any hedging instruments used are underwritten and occumented according to commonly accepted standards prosumed to Artisle 212 (0 and standards prosumed to Artisle 212) or to the confirmation of the confirmation of the confirmation of the confirmation of the confirmati	Bos 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 self that, or an STSS36-Derivatives not purchased/nod by SSFE confirmation is not equal to "N/A" and STSS36-Derivatives not purchased/nod by SSFE confirmation is not equal to "Not-indivises"; or  - field is not equal to "N/A" and STSS36-Derivatives not purchased/nod by SSFE confirmation is not equal to "Not-indivises"; or  - field is equal to "Unconfirmed"; or  - field is equal to "Unconfirmed"; or  - field has errors in format.	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 Master Framework Agreement includes in Schedule 4 (Suser Covenous): Part A (Corporate Covenous) of the laser! In classe 8 a negative covenant under which the Issuer agrees not to enter into any derivative contract, save as doubt, other hedging agreements entered into in connection with other present or future securifications of the Issuer- Additionally, please set the definition of Supa Agreement " and "Swap Transaction" under the section "Terms and conditions of the Notes" of the Prospectus.	{TEXT-10000}	standards pursuant to Article 21(2) of Regulation (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 Stank 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/Unconfi rmed/N/A}	Confirmation and concise explanation on whether and how any referenced interest payments under the securitisation assets and liabilities are	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 equal to 'Unconfirmed'; or - field has errors in format.	Referenced interest payments	A concise explanation on whether and how any referenced interest payments under the securitisation assets and			Rem 2.2.2 and 2.2.13 of Annex 19 of
N98	STSS38	М	Referenced interest payments explanation	The interest rate of the Receivables comprised in the initial Receivables Portfolio may be a variable rate of interest indexed to EURIBOR or a fixed rate of interest.	{TEXT-10000}	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 explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	based on generally used interest rates	liabilities 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	Commission Delegated Regulation (EU) 2019/980
N99	STSS39	М	Acceleration notice / enforcement requirement confirmation	Confirmed	{Confirmed/Unconfirmed}		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.					
N100	STSS39	м	Acceleration notice / enforcement requirement explanation	Prior to the delivery of an Enforcement Notice, the Susur is required to apply the Available Interest Distribution Amount in accordance with the Pre-Enforcement Interest Priority of Payments and the Available Diritization Amount in accordance with the Pre-Enforcement Principal Priority of Payments. Following the delivery of an Enforcement Notice, the Issuer will apply the Post-Inforcement Available Distribution Amount in accordance with the Post-Enforcement Priority of Payments (or, in the case of the Class X Notes, the Class X Distribution Amount and in the case of the Class X Notes, Class R Notes become immediately due and payable and the Excess Replacement Servicer Fee Amount will be applied by the Transaction Manager (as agent of the Common Representative) or the Common Representative towards repayment of the Principal Amount Outstanding of the Class R Notes I such amounts are insufficient to redeem the Class R Notes in full, the Principal Amount Outstanding of the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insufficient to redeem the Class R Notes I such amounts are insuffici	{TEXT-10000}	Confirmation and declaration in general terms that each of the requirements of 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.	No trapping of cash following enforcement or an acceleration notice	A declaration in general terms that each of the requirements of Article 22(4) of Regulation (EU) 2037/2402 are met.	Artide 21(4)	Concise Explanation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N101	STSS40	М	No trapping of cash confirmation	Confirmed	{Confirmed/Unconfi rmed}	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			Rem 3.4.5 of Annex 19 of Commission
N102	STSS40	0	No trapping of cash comment	No cash will be retained with the issuer, see Section "Transaction Overview", Item "Post-Enforcement Priority of Payments" of the Prospectus	{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)	Confirmation	Delegated Regulation (EU) 2019/980
N103	STSS41	М	Sequential amortisation confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that principal receipts from the underlying exposures are passed to the investors via sequential amortisation of the securitisation positions, as	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.	(b) principal receipts shall be	Confirmation that principal receipts from the underlying exposures are passed to the investors via sequential	Article 21(4)(b)	Confirmation	Rem 3.4.5 of Annex 19 of Commission
N104	STSS41	0	Sequential amortisation comment	The principal receipts from the underlying exposures will be used for the fully sequential amortisation of the securitisation positions as determined by the seniority of the securitisation position, see Section *Transaction Overview*, *Lenn *Proot Enforcement Priority of Psyments* of the Prospectus	{TEXT-5000}	the securitisation positions, as determined by the seniority of the securitisation position pursuant to Article 21(4)(b) 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.	passed to investors	amortisation of the securitisation positions, as determined by the seniority of the securitisation position.	MANUE ELEMINA	WHITH THOUGHT	Delegated Regulation (EU) 2019/980
N105	STSS42	М	Reversed repayment on seniority confirmation	Confirmed	{Confirmed/Unconfi rmed}	Confirmation and optional comment that the repayment of the securitisation position is not to be	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.	(c) repayment shall not be	Confirmation that the repayment of the	Autido 716No	Confirmation	Item 3.4.5 of Annex 19 of Commission
N106	STSS42	0	Reversed repayment on seniority comment	Interest and principal payments are first made for the Class A Notes and then interest and principal payments are made for the subsequent Notes, hence repayments are not reversed with regard to their seniority	{TEXT-5000}	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.	reversed with regard to their seniority	securitisation position is not to be reversed with regard to their seniority.	Article 21(4)(c)	Confirmation	Delegated Regulation (EU) 2019/980
N107	STSS43	М	No automatic liquidation confirmation	Confirmed	{Confirmed/Unconfi rmed}	Confirmation and optional comment that not any provisions require automatic liquidation of the underlying	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 automatic liquidation of the	Confirmation that not any provisions			Rem 3.4.5 of Annex 19 of Commission
N108	STSS43	0	No automatic liquidation comment	No automatic liquidation or sale of risk positions or assets is provided for, see Section "Transaction Overview", Item "Post-Enforcement Priority of Psyments" of the Prospectus	{TEXT-5000}	automatic inguisation to the uluseryparameter exposures at market value pursuant to Article 21(4)(d) 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.	underlying exposures at market value	require automatic liquidation of the underlying exposures at market value.	Article 21(4)(d)	Confirmation	Delegated Regulation (EU) 2019/980
N109	STSS44	М	Non-sequential priority of payments triggers confirmation	Confirmed	The state of the s	Confirmation and optional comment that transaction featuring non- sequential priority of payments include triggers relating to the performance of the underlying expourse resulting in the priority of payment reverting to sequential payments in order of	Box to complete should contain the confirmation indicator [Confirmed/Unconfirmed/NA].  Box to complete should contain the confirmation indicator [Confirmed/Unconfirmed/NA].  Beth should be "N/A" where transaction featuring non-sequential priority of payments does not include triggers relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential payments in order of seniority pursuant to Anticle 2(5) of Regulation (IPU) 2077-7402.  Field codes are highlighted in amber where:  - field is left blank; or  - field is equal to 'Unconfirmed'; or  - field has errors in format.					
N110	STSS44	0	Non-sequential priority of payments triggers comment	Pre-enforcement, the transaction pays non-sequentially (see Schedule 1 para 14 of the Transaction Management Agreement), but also includes triggers relating to the deterioration of the quality of the underlying exposure below predetermined thresholds, which results in the priority of payments reverting to expectful payments in order of seniority (see definition of "Revolving Period Termination Event", namely paragraph (a), and definition of "Subordination Event", namely paragraph (b), contained in the Master Framework Agreement and the Prospectus)	{TEXT-5000}	sequential payments in order of semiority province and the semiority pursuant to Article 21(5) of Regulation (EU) 2017/2402.	Box to complete may contain the concise explanation where STSS44-Non-sequential priority of payments triggers confirmation is not "NyA".  Field should be left blank where STSS44-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.					
N111	<b>5</b> 75 <b>5</b> 44	М	Credit quality deterioration trigger confirmation	Confirmed	(Confirmed/Unconfirmed/N/A)		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field should be "N/A" where transaction featuring non-sequential priority of payments does not include triggens relating to the performance of the underlying exposures resulting in the priority of playment reverting to expensital payments in order of seniority pursuant to Article 21(5) of Regulation (EU) 2017/2402. Field case are highlighted in amber where: - field is equal to "Unconfirmed" or - field is equal to "Unconfirmed" or - field sequal to "N/A" and "Confirmed" is reported for STSS44 - Non-sequential priority of payments triggers confirmation; or - field has errors in format.	Securitisations featuring non- sequential priority of payments	Confirmation that transaction featuring non-expendial priority of payments include triggers relating to the performance of the underlying expourse resulting in the priority of payment reverting to sequential payments in order of sensithy. Confirmation that such triggers include at least the deterioration in the credit quality of the underlying expourses.	Article 21(S)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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N112	STS544	0	Credit quality deterioration trigger comment	Please see the Prospectus: ""subordination Event" means, in respect of any Calculation Date prior to the Final Legal Maturity Date or the early reference in the Notes, the accurrence of any of the following events:  (a)th insolvency before accurs in respect of the Originator; or (b) the Calculation Date; is equal to a higher than:  (i) the Calculation Defoult Balos, at the immediately perceding Calculation Date; is equal to a higher than:  (ii) the roll and excluding) the First interest Payment Date: 1.3%;  (iii) from final excluding) the First interest Payment Date: 1.3%;  (iii) from final excluding) the Evant Interest Payment Date: 1.3%;  (iv) from final excluding) the Evant Interest Payment Date: 1.3%;  (iv) from final excluding) the Evant Interest Payment Date to final including) the Interest Payment Date: 2.5%;  (iv) from fond excluding) the Evant Interest Payment Date to final including) the Interest Payment Date: 2.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the sent Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) from fond excluding) the Evant Interest Payment Date to fond including) the Evant Interest Payment Date: 5.5%;  (ivi) forminated excluding) the Evant Intere	(TEXT-5000)	Confirmation and optional comment that such triggers include at least the deterioration in the credit quality of the underlying reposures below a predeterminest threshold pursuant to Arctice 2(15) of Regulation (EU) 2017/2402	Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format.		below a predetermined threshold.			
N113	STSS54	М	Servicer expertise confirmation	Commes	{Confirmed/Unconfi rmed}	Confirmation and detailed explanation	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 - field has errors in format.					
N114	STSS54	М	Servicer expertise explanation	The Servicer is of the opinion that it has the required expertise in servicing loans which are of a similar nature as those included in the Receivables Portfolio within the meaning of article 21(8) of the EU Securitisation Regulation, as it has a credit institution forece under the CRB and more than five year's openience in servicing loans inflar to those included in the Receivables Portfolio. The Servicer is of the opinion that it has well documented and adequate policies, procedures and risk management control relating to the servicing of Receivables incert the Servicer is updated as any procedures and risk management control relating to the servicing of Receivables incert the Servicer is updated and procedures and risk management control relating to the servicing of Receivables for the Servicer is open and the servicing and the servicer is servicing of loans similar to those included in the Receivables Portfolio ") of the Prospectius and Schodule 1 Servicer Representations and Warranties : Part 1 Servicer 1 Corporate Representations and Warranties Servicing Agreement.		on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and procedures intended to ensure compliance with these	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.	Required expertise from the servicer and policies and adequate procedures and risk management controls in place	A detailed explanation on how the requirements of Aride 218) are met. As part of the explanation, include references to any policies and procedures intended to ensure compliance with these requirements.	Article 21(8)	Detailed Explanation	Item 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2013/980
N115	STSS45	М	Early termination confirmation	Confirmed	{Confirmed/Unconfi rmed/N/A}	Confirmation and concise explanation, where applicable, on revolving securitisation with early amortisation	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  **NA** "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 legal to 'Unconfirmed'; or - field has error in format.	Revolving securitisation with	A concise explanation, where applicable, on how the provisions in Art 21(6)(a) of			
N116	STSS45	c	Early termination explanation	The Revolving Period will commence on (and excluding) the Closing Date and ending on the earlier of (i) (and including) 25 February 2025; and (ii) (but excluding) the date on which a Revolving Period Termination Event occurs. If a Revolving Period Demination Event occurs are a consequence of such remedy.  The Revolving Period Demination of the Revolving Period Intermination Event Termination Event Termination Event (ii) or Substitution (iii) and the Revolving Period Termination Event Termination Event (iii) and the Revolving Period, one or more of the following events occurs (iv) or Substitution Event (iii) and the Revolving Period, one or more of the following events occurs (iv) or Substitution Event (iii) and the Revolving Period, one or more of the following events occurs (iv) or Substitution Event (iii) and the Revolving Period Event (iii) and the Revolving Ev	{TEXT-10000}	events for termination of revolving period based on prescribed triggers pursant to Article 21(6) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where \$13545-Early termination confirmation is not "NyA". Field should be left blank where \$13545-Early termination confirmation is equal to NyA. Field codes are highlighted in amber where it is not the case or field has errors in format.	early amortisation events for termination of revolving period based on prescribed triggers	Regulation (EU) 2017/2402 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) 2013/980
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 resolving securitisation.  Field codes are highlighted in amber where:  - field is let basis  - "Unconfirmed" is reported, or  - "Unconfirmed" in retail and \$5555-\$Enty termination confirmation is "N/A"; or  - field has errors in format.					
N118	STS546	с	Credit quality deterioration trigger explanation	The Revolving Period will commence on [and excluding] the Closing Date and ending on the earlier of [i) [and including] 25 February 2025; and [ii) [but excluding] the date on which a Revolving Period Termination Event occurs. If a Revolving Period Termination Event occurs and is remedied thereafter, the Revolving Period Termination Event occurs and is remedied thereafter, the Revolving Period all not recommence as a consequence of such remedy.  "Revolving Period Termination Event" meons, on any date during the Revolving Period, one or more of the following events occurring: [	(TEXT-10000)	Confirmation and concise explanation where applicable, on deterioration in the credit quality of the underlying expources pursuant to Article 2(16) (a) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where STSS46-Credit quality deterioration trigger confirmation is not "N/A". Field should be left blank where STSS46-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 condise explanation where applicable, on how the provisions in Art 21(6)[a] of reflected in the transaction reflected in the transaction documentation.	Article 21(6)(a)	Concise Explanation	Rems 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2013/980
N119	STSS47	М	Insolvency-related event confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and concise explanation, where applicable, on occurrence of an	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 resolving securitisation.  Field codes are highlighted in amber where:  - field is left blank  - "Unconfirmed" is reported; or  - "N/A" is not reported and STSSS-Early termination confirmation is not"N/A", or  - "N/A" is reported and STSSS-Early termination confirmation is not "N/A", or  - "N/A" is feath as errors in format.	(b) occurrence of an insolvency-	A concise explanation, where applicable, on how the provisions or triggers in Art			
N120	STSS47	С	Insolvency-related event explanation	The Revolving Period will commence on (and excluding) the Closing Date and ending on the earlier of (i) (and including) 25 Fedrary 2025, and (ii) [but excluding the date on which a Revolving Period Termination Event occurs. If a Revolving Period Termination Event occurs are consequenced such termedy.  The Revolving Period Termination Event (and the Second Period Termination Event (and termination Event (and termination Event)). The Event Period Termination Event (a) of Second Event (a) on Insolvency Event occurs (a) on Insolvency Event (	{TEXT-10000}	insohency-related event of the originator or sevices prusuant to originator or sevices prusuant (EU) 2017/2402	Bux to complete should contain the concise explanation where \$75547-insolvency-related event confirmation is not "N/A".  Field should be left blank where \$75547-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.	related event of the originator or servicer	united as protection or utges as in ex- 19(6)) of Angulation (EU) 2017/2022 are reflected in the transaction documentation.	Article 21(6)(b)	Concise Explanation	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2013/980
N121	STSS48	М	Pre-determined threshold value confirmation	Confirmed	{Confirmed/Unconfirmed/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 21(6) (c) of pursuant to Article 21(6) (c) of the pursuant to Ar	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 blank:  - "N/A" is not reported and STSS45-Early termination confirmation is "N/A", or - "N/A" is not reported and STSS45-Early termination confirmation is not "N/A", or - field has errors in format.	(c) value of the underlying exposures held by the SSPE falls below a pre-determined threshold	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) 2013/980
N122	STSS48	c	Pre-determined threshold value explanation	Please see item (f) of the definition of "Subordination Event" under the section "Terms and Conditions of the Notes" of the Prospectus as follows: "Subordination Event" recens, in respect of any Calculation Date prior to the Final Legal Maturity Date or the early referentiation of the Notes, the occurrence of any of the following events: () (f) the Aggregater Principal Octationally Suborce or or the Immediatively recenting Calculation alone, it less than 10% of the Aggregater Principal Octationaling Suborce of the Initial Receivables as or the Initial Partifials Determination Date; "	{TEXT-10000}	Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where STSS48-Pre-determined threshold value confirmation is not "N/A".  Field should be left blank where STSS48-Pre-determined threshold value confirmation is equal to N/A.  Field codes are highlighted in amber where it is not the case or field has errors in format.		underlying documentation where the information can be found			
N123	STSS49	М	New underlying exposures failure generation 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 resolving securitisation.  Field codes are highlighted in amber where:  - "Unconfirmed" is reported; or  - "N/A": To reported and STSS45-Early termination confirmation is "N/A"; or  - "N/A": To reported and STSS45-Early termination confirmation is not "N/A"; or  - field has errors in format.					

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N124	515549	c	New underlying exposures failure generation explanation	The Revolving Period will commence on (and excluding) the Closing Date and ending on the earlier of (i) (and including) 25 February 2025; and (ii) [but excluding) the date on which a Revolving Period Termination Event occurs. If a Revolving Period Termination Event occurs and is remedied thereafter, the Revolving Period Termination Event occurs and is remedied thereafter, the Revolving Period Termination Event Consequence of such termedy.  In an interest Poyment Date, the amount standing to the credit of the Purchase Shortful Ledger in higher than 205 (i) a Subordination Event;  (i) In an interest Poyment Date, the amount standing to the Credit of the Purchase Shortful Ledger in higher than 205 of the aggregate Period Annual Outstanding of the Closs A Notes, the Closs B Notes, the Closs E Notes and the Closs E Notes. In the Closs E Notes in the Closs E Notes in the Closs E Notes and the Closs E Notes in the Closs E Notes and the Closs E Notes in the Closs E Notes and the Clos	(TEXT-10000)		Box to complete should contain the concise explanation where 515549-New underlying exposures failure generation confirmation is not "NyA".  Field should be left blank where 515549-New underlying exposures failure generation confirmation is equal to NyA.  Field codes are highlighted in amber where it is not the case or field has errors in format.	new underlying exposures meeting pre-determined credit	A concise explanation, where applicable, on how the provisions in Art 21(6)(6) of Regulation (EU 2017-2002 are Ireflected in the transaction documentation.	Article 21(S)(d)	Concise Explanation	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2015/980
N125	STSS50	М	Participant duties confirmation	Commed	{Confirmed/Unconfi rmed}	Confirmation and optional comment that the transaction documentation specifies all of the requirements under Article 21(7) (a) of Regulation (EU)	Bos to complete should contain the confirmation indicator (Confirmed,Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is legual to 'Unconfirmed'; or - field is equal to 'Unconfirmed'; or - field has ere on format.	(a)Information regarding	Confirmation that the transaction documentation specifies all of the			Item 3.2 of Annex 19 of Commission Delegated
N126	STSS50	0	Participant duties comment	See section of the Prospectus headed, "Overview of Certain Transaction Documents": Receivables Servicing Agreement for the contractual obligations, duties and responsibilities of the Servicer, Common Representative Appointment Agreement: for the contractual obligations, duties and responsibilities of the Common Representative, Transaction Management Agreement: for the contractual obligations, duties and responsibilities of the Transaction Manager. Accounts Agreement: for the contractual obligations, duties and responsibilities of the Park Accounts Barnetine for the contractual obligations, duties and responsibilities of the Accounts Barnetine Service of the Common Service Servi	{TEXT-5000}	2017/2402 on the contractual obligations, duties and responsibilities of the servicer and the trustee, if any, and other ancillary service providers.	Box to complete may contain additional explanation.  Field codes are highlighted in amber where the field has errors in format.	contractual obligations of the servicer and trustee	requirements under Article 21(7) (a) of Regulation (EU) 2017/2402.	Article 21(7)(a)	Confirmation	Regulation (EU) 2019/980
N127	STSS51	М	Servicing Continuity confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the securitisation documentation expressly satisfies the requirements of Article 21(7) (b) of Regulation (EU) 2017/2402 on the processes and	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.		Confirmation that the securitisation			
N128	STSSS1	o	Servicing Continuity comment	See section of the Prospectus headed, "Overview of Certain Transaction Documents - Receivables Servicing Agreement - Servicer Termination and Servicer Resignation".	{TEXT-5000}	contractual provision which enables the	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	(b)Servicing Continuity Provisions	documentation expressly satisfies the requirements of Article 21(7) (b) of Regulation (EU) 2017/2402.	Article 21(7)(b)	Confirmation	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/580
N129	STSS52	М	Derivative Counterparty Continuity confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and optional comment that the transaction documentation satisfies all of the information referred to in Article 21(7) (c) of Regulation (EU) 2017/2402 on provisions that ensure	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).  N/A should be reported in Box to complete when the transaction does not have derivatives.  Field codes are highlighted in umber where:  Field see gas it self blank; or  Field is equal to "Unconfirmed"; or  Field is equal to "Unconfirmed"; or  Field has errors in format.	(c)Derivative Counterparty Continuity Provisions	Confirmation that the transaction documentation satisfies all of the information referred to in Article 21(7)	Article 21(7)(c)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N130	ST\$\$52	0	Derivative Counterparty Continuity comment	See Schedule 4 "Issuer Covenants", Part B "Transaction Document Covenants of the Issuer", paragraph 10 "Replacement of Swap Counterparty" of the Master Framework Agreement.	{TEXT-5000}	the replacement of derivative counterparties in the case of their default, insolvency, and other specified events, where applicable.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.		(c) of Regulation (EU) 2017/2402.			
N131	STSS53	М	Liquidity Provider Continuity confirmation	N/A	{Confirmed/Unconfi rmed/N/A}	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 21(7 (c) of Regulation (EU)	Box to complete should contain the confirmation indicator (Confirmed/In/confirmed/In/A).  *N/A* should only be reported where not applicable.  Field costs are highlighted in unber where:  -netd is let basis; or  -field is equal to "Unconfirmed"; or  -field has errors in format.					
N132	STSS53	0	Liquidity Provider Continuity comment		{TEXT-5000}	2017/2402 on provisions that ensure the replacement of liquidity providers in the case of their default, insolvency, and other specified events, where applicable.	Box to complete may contain additional explanation.  Field codes are highlighted in amber where the field has errors in format.		Confirmation that the transaction documentation satisfies all of the	Article 21(7)(c)	Confirmation	Rem 3.8 of Annex 19 of Commission Delegated
N133	STSS53	М	Account Bank Continuity confirmation	Confirmed	{Confirmed/Unconfi rmed}	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 21(7 (c) of Regulation (EU)	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.	Provisions	information under Article 21(7 (c) of Regulation (EU) 2017/2402.			Regulation (EU) 2019/980
N134	STSSS3	o	Account Bank Continuity comment	See section of the Prospectus headed "Overview of Certain Transaction Documents - Accounts Agreement " - sub- section "Termination and resignation" in respect of the Accounts Bank	{TEXT-5000}	2017/2402 on provisions that ensure the replacement of the account bank in the case of their default, insolvency, and other specified events, where applicable.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N135	STSSS5	М	Debt situation documentation confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the underlying documentation sets out in clear and consistent terms, definitions, remedies and actions	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.	Clear and consistent definitions relating to the treatment of	Confirmation that the underlying documentation sets out in clear and consistent terms, definitions, remedies	Article 21(9)	Confirmation	Item 2.2.2 of Annex 19 of Commission
N136	STSS55	0	Debt situation documentation comment	Confirmed, please see section "Originator's Standard Business Practices, Servicing and Credit Assessment " of the Prospectus	{TEXT-5000}	definitions, relineates and actions relating to the debt situations set out in Article 21(9) 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.	problem loans	and actions relating to the debt situations set out in Article 21(9) of Regulation (EU) 2017/2402.	AUDIC 1159	Commission	Delegated Regulation (EU) 2019/980
N137	STSS56	М	Priorities of payment and triggered events confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the securifisation documentation sets out the priorities of payment and	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.	Priorities of payment and triggers	Confirmation that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.	Article 21(9)	Confirmation	Rem 3.4.7 of Annex 19 of Commission
N138	STSSS6	o		The Pre-Enforcement Priority of Payments and the Post-Enforcement Payments Priority are set forth in Schedule 1 of the Transaction Management Agreement  Confirmation	{TEXT-5000}	trigger events pursuant to Articles 21(9) 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.	and the second	Confirmation that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.			Delegated Regulation (EU) 2019/980
N139	STSSS7	М	Timely resolution of conflicts confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating	Box to complete should contain the confirmation indicator (Confirmed)Unconfirmed). Field codes are highlighted in umber where:  - Field is let black; or  - Field is equal to "Unconfirmed"; or  - field has errors in format.	Timely resolution of conflicts between classes of investors &	Confirmation that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.	Article 21(10)	Confirmation	Items 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU)
N140	STSSS7	0	Timely resolution of conflicts comment	Please see Condition 13 (Meetings of Noteholders) of the Notes. In case a conflict of interest between the interests of the holders of different Classes arises, the Common Representative shall only have regard to the interests of the holders of the higher rank Class, see Subsection 15.2.5. "Common Representative's powers and daties", 'Item (e) of the Common Representative Appointment Agreement	{TEXT-5000}	to the timely resolutions of conflicts are met.	Box to complete may contain additional explanation.  Field codes are highlighted in amber where the field has errors in format.	responsibilities of trustee	Confirmation that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.			2019/980
N141	STSSS8	м	Historical Default and Loss Performance Data confirmation	Confirmed	{Confirmed/Unconfirmed}		Box to complete should contain the confirmation indicator (Confirmed)Unconfirmed).  Should potential investor as for historical data, then the originator should confirm that the information with be available on demand.  Field codes are highlighted in amber where:  - field is (self blank; or  - field is equal to 'Unconfirmed'; or  - field has errors in format.		Confirmation that the data required to			
N142	STSS58	0	Historical Default and Loss Performance Data comment	See section of the Prospectus headed, "Regulatory Disclosures - Transparency under the Securitisation Regulation and Confirmations of the Originator". "The Originator confirms that it has made available, prior to pricing: [] (d) data on static and dynamic historical default and lass performance covering a period of 5 years required to be made available under Article 22(1) of the EU Securitisation Regulation" and section headed "risitarial information Data".	{TEXT-5000}	and loss performance.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	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

N143	STSS58	С	Historical Default and Loss Performance Data location	The Prospectus states that data on static and dynamic historical default and loss performance covering a period of five years will be made available prior to pricing on https://eurodw.eu/. See the sections of the Prospectus entitled "Regulatory Sociouses - Transparency under the EU Securitisation	{TEXT-1000}	Statement where the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 can be	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. Field codes are highlighted in amber where:					
			Sample external verification	Regulation and Confirmations of the Originator" and "Historical Information Data".  Confirmed	{Confirmed/Unconfi	found.	- field is left blank for public securitisations; or - field has errors in format.  Box to complete should contain the confirmation indicator (Confirmed)/Unconfirmed).  Field codes are highlighted in amber where:		Confirmation that a sample of the underlying exposures was subject to			
N144	STSS59	М	confirmation	For the purposes of compliance with Article 22(2) of the EU Securitisation Regulation, the Originator has caused the	rmed}	Confirmation and optional comment that a sample of the underlying	- 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	STSSS9	o	Sample external verification comment	sample of loans selected from the Initial Receivables Portfolio fand certain Eligibility Criteria to be checked against the initial Receivables Portfolio (to be extend level field year) exposure and independent third party, Such everification was completed to a confidence level of at least 99%. The Initial Receivables Portfolio has been subject to an agreed upon procedures review (for review, amongst other things, conformity with the Receivables Warranties (where applicable)) on a sample of loans selected from the Initial Receivables Portfolio conducted by a third-party and completed on or about And September 2024 with repect to the Initial Receivables Portfolio in existence as at 4th July 2024. No significant adverse findings arose from such review. This independent third party has sho performed agreed upon procedures in order to verify that the stratification tables disclosed in respect of the underlying expoures are accurate. The third party understaing the review only his obligations to the parties to the engagement letters governing the performance of the agreed upon procedures in limitations and exclusions contained therein. See the section of the Prospectus entitled "Characteristics of the Receivables - Verification of Dato".	{TEXT-5000}	una sampero une autoriparo un exposure 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	NA
N146	STSS60	М	Liability cash flow model confirmation (prior pricing)	Confirmed	{Confirmed/Unconfi rmed}	Confirmation that a liability cash flow model is available to potential investors prior to pricing and location	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.					
N147	STSS60	C	Location of Liability cash flow model	The Prospectus confirms that a liability cathflow model is made available to potential investors prior to pricing of the Notes in accordance with the registatory requirements and guidelines. See the section of the Prospectus entitled "Regulatory Disclosures"—Liability cashflow model "(the Crightca)" has prior to princip, as required by Arrich 22(3) of the EU Securitisation Regulators, made overlables to potential investors (through the website of the SR Repository at history, Section 2004, and a consistency of and "Regulatory Sociationes" – information required to be reported under Arrice 7(1)(f) and (g), to the extent applicable, of the EU Securitisation Regulation."	{TEXT-10000}	where this information is available	Box to complete should contain the location where a liability cash flow model is available and may contain any additional evaluation.  Field codes are highlighted in amber where:  - field is left black for public securitisations; or  - field has errors in format.	Availability of a liability cash flow	Confirmation that a liability cash flow model is available to potential investors prior to pricing and state clearly where			
N148	STSS60	М	Liability cash flow model confirmation (after pricing)	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that after pricing, such information has been made available to potential	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field should be equal to "Confirmed" where the STS notification is submitted before pricing. Field codes are highlighted in miber where: Field codes are highlighted in miber where: Field is equal to "Unconfirmed"; or - field is equal to "Unconfirmed"; or - field has errors in format.	Availability of a liability cash flow model to potential investors	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
N149	STSS60	0	Liability cash flow model comment (after pricing)	The Prospectus confirms that a liability cashflow model is made available to potential investors prior to pricing of the Notes and on an ongoing basis after pricing in accordance with the regulatory requirements and guidelines. See the section of the Prospectus entitled 'Regulatory Disclosures - Liability cashflow model "and 'Regulatory Disclosures—EU Disclosure Requirements and Designated Reporting Entity under the EU Securitisation Regulation".	{TEXT-5000}	investors upon request pursuant to Article 22(3) of Regulation (EU) 2017/2402.	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	Not Available	{N/A/Available/Not available}	Confirmation and concise explanation on wheeler the information related to the environmental performance of the environmental perfor	Bos to complete should contain the confirmation indicator:  **Nutsible*** "howe information is paid to indicator.  **Nutsible*** "howe information is not invaliable and STSSID-1 Inderlying exposures classification is and to "reliable-tial morpages" or "and to inamingates" "and to inamingate or "and to inami	Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases*	A concise explanation on whether the information related to the environmental performance of the assets financed by residential loans; selectional loans or leases is available; pursuant to Article? (1)(s) of Regulation (EU) 2017,PAQ2 and a statement where that information is traitement where that information is not also the property of the property	Article 22(4)	Concise Explanation	N/A
N151	STSS61	С	Environmental performance explanation		{TEXT-10000}	be found pursuant to Article 22(4) of Regulation (EU) 2017/2402.	When Environment performance confirmation for STSS61 is "Available", box to complete should contain a statement indicating the section where the information is disclosed. When Environment performance confirmation for STSS61 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.		be found.			
N152	STSS62	м	Article 7 compliance confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the originator and the sponsor are complying with Article 7 of Regulation	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.					
N153	STSS62	0	Article 7 compliance comment	The Originator has been designated as Designated Reporting Entity pursuant to Article 7(2) of the Securifisation Regulation. In such capacity, the Originator shall be responsible for fulfilling the information requirements pursuant to Article 7 of the Securifisation Regulation and hereby delegates all obligations arising from its role as Designated Reporting Entity to the extent they relate to Receivables originated and sold to the issuer by BST.	{TEXT-5000}	(EU) 2017/2402 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.					
N154	STSS62	М	Underlying information confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment	Box to complete should contain the confirmation indicator (Confirmed)Unconfirmed).  Where no potential lineator 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.  Find codes are highlighted in amber where:  - find is left blank; or  - field is equal to 'Unconfirmed'; or  - field has eren's format.					
N155	STSS62	o	Underlying information comment	The Prospectus includes disclosure in compiliance with Article 7 of the EU Securitisation Regulation (see Section "Regulatory Disclosures: EU Disclosure Requirements and Designated Reporting Entity under the EU Securitisation Regulator." In Securitisation Regulation: In such capacity, the Originator has been desergenting Entity under the EU Securitisation Regulation. In such capacity, the Originator shall be responsible for fulfilling the information requirements pursuant to Article 7 of the Securitisation Regulation. Securitisation Regulation. The Disclosure of the Prospection beaded "Transaction Overview", Provision of information under the Securitisation Regulation. The Originator has confirmed that the information required by Article (1)(a) has been made available to potential investion Sefero giving upon request and has been made available the operation of the Originator or the Prospectus is oblions: "The Originator confirms that it has made available, for a pricing; of the Prospectus as follows: "The Originator confirms that it has made available, pricing to a pricing to a mode available to potential investor." In the Prospectus softward in Prospectus of the Originator of the Prospectus softward in Prospectus of the Originator of the Prospectus softward in Prospectus of the Originator of the Prospectus softward in Prospectus of the Prospectus softward in Prospec	{TEXT-5000}	that the information required by Artice (71) is has been made available to operating the control of the control	Box to complete may contain additional explanation.  Field codes are highlighted in amber where the field has errors in format.	Originator and sponsor responsible for compliance with Article 7	Confirmation that: - the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/A2(2) the information required by Article 711() (a) has been made available to potential investors before princing upon request; - the information required by Article 711() (b) to (b) has been made available to fine principle or the princ	Article 22(5)	Confirmation	N/A
N156	STSS62	М	Before pricing documentation 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 to "Unconfirmed"; or - field has errors in format.					
N157	STSS62	o	Before pricing documentation comment	The Prospectus includes disclosure in compliance with Article 7 of the LU Scuritisation Regulation (see Section Regulatory Disclosures: -LU Disclosure Requirements and Designated Reporting Entity under the LU Scuritisation Section of the Compliance of the Complian	{TEXT-5000}	Confirmation and optional comment that the information required by Article 7(1) (b) to (f) 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.					

Instructions
instructions
Column header
FSD reference
RTS field code
Mandatory/Conditional/Optional
ivialidatory/Conditional/Optional
Politica no
Field name
Box to complete Field format
Field description
i ieiu uestripuori
Technical guidance
DTC field warms
RTS field name
RTS Content to be reported
·
Background information:
Article of regulation (EU) 2017/2402
Background information:
applicable explanation type for this field
Background information:
Article of Regulation (EU) 2019/980
Format symbol
{ALPHANUM-n}
{CA_CODE}
(0000)

{Confirmed/Unconfirmed/N/A}
{Confirmed/Unconfirmed}
{COUNTRY}
{DATE_TEXT-YYYY-MM-DD}
{ISIN}
{LEI}
{LIST}
{N/A/Available/Not available}
{NOTIFICATION ID}
{SECURITISATION ID}
{TEXT-n}
{Y/N}
(''')

- 1.2 After accessing the STSRE Register, you must click on the "STS notification records" tab and the "Upload draft STS notifications" option in order to access the "Upload draft STS Notification" page.
- 2. Click on the "Choose file" button.
- 3. Select the .xlsx file to upload.

Note: The selected file must follow the format/ naming convention of the non-ABCP template that may be also downloaded through the respective entry form page)

For non-ABCP securitisations, the file naming convention is: STSNotificationRecord\_NonAbcp\_Template.xlsx 4. Click on the "Upload" button.

Upon clicking on the "Upload" button, the system will present a confirmation message that the request was successfully submitted.

Where the selected file does not follow the format/ naming convention of the ABCP template, the system

### **Description**

Technical reference number for the reporting element

Several reporting elements may be related to the same RTS reference.

Example: LEI for securitisation parties have been split into the relevant boxes (either sponsor, originator,

fifūlčateštine Hepdrahg eiement s status que το λεο απα αρρικατίοπ validations rules

- Optional (O) = the data is optional in the template data should be reported where relevant Example: Original lender
- Mandatory (M) = Reporting Element is mandatory at XLS level the data is always required **Example: Securitisation Identifier**
- Conditional (C) = the reporting element is optional but is required for specific situations or required dependent on other data in the template.

Example: Originator country may be reported through 2 different boxes depending on the reporting of unique or multiple countries. One and only one of these 2 boxes should be reported.

Where possible, data quality check is embedded in the spreadsheet and Field code is displayed in amber where reported element is not consistent with the "Mandatory" and "Conditional" rules.

- Forbidden(F) = the reporting element is forbidden

Element name

Content to be reported

Element formatting (see below table for further explanation)

Reporting element definition

Lists the technical guidance for that reporting element.

Lists the consistency rules applicable on the reporting element.

Indicates the corresponding RTS name for each reporting element (where available).

Several reporting elements may be related to the same RTS reference.

Indicates the corresponding RTS content to report for each reporting element (where available).

Several reporting elements may be related to the same RTS reference.

Indicates where available the related Article of regulation (EU) 2017/2402

Indicates where available the applicable explanation type for the reporting element basde on RTS

Indicates where available the related Article of Regulation (EU) 2019/980

# **Definition**

Up to n alphanumerical characters.

4 letter competent authority code followed by the authority name as available in the drop-down list

### Drop-down list with:

- N/A Not Applicable where this reporting element is not applicable for that STS notification
- Confirmed where legal requirement is confirmed
- Unconfirmed where legal requirement is not confirmed

#### Drop-down list with:

- Confirmed where legal requirement is confirmed
- Unconfirmed where legal requirement is not confirmed

## Full country name:

- {COUNTRY EU} drop-down list with EU countries
- {COUNTRY\_EU\_LIST} list of EU countries separated with semi-colon
- {COUNTRY WORLD} drop-down list with worlwide countries
- {COUNTRY\_WORLD\_LIST} list of worlwide countries separated with semi-colon

Dates shall be formatted in text with the following format: YYYY-MM-DD.

ISIN code, as defined in ISO 6166 with 12 alphanumerical characters

Legal entity identifier as defined in ISO 17442 with 20 alphanumerical characters

### Drop-down list

### Drop-down list with:

- N/A Not Applicable
- Available
- Not Available

## Securitisation ID + 2 digitstclassification or 3 digitsclassification

20 characters LEI + T + YYYY + max3digitsclassification for ABCP Securitisation

Free text field up to n UTF8 characters.

#### Drop-down list with:

- Y Yes or true
- N No or False

Amendment Id	Version	Amendment date	Amended RTS field	Amended technical reference
1	1,2	01/02/2022	STSSS18	N34/N35
				_

Amendment explanation	Amended documents
Technical guidance amended to clarify reporting instructions on transactions with trade receivables	ABCP Technical guidance