

FSO reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of Regulation (EU) 2017/2402	Background information: applicable explanation type (in the table)	Background information: Article of Regulation (EU) 2019/980
N0	ST53	C	STS notification identifier		INDIFICATION_ID	<p>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 STSIS - Securitisation unique identifier.</p> <p>In the exceptional case of STS notifications on securitisations for which multiple STS notifications were submitted by different reporting entities on the same securitisation identifier - STSIS - Securitisation unique identifier (as it may be the case for master trust securitisations or ABCP transactions with multiple sponsors), this field should contain the unique identifier of the STS notification as assigned by ESMA (ST534 - securitisation unique identifier suffixed by a 2-digit classification code).</p> <p>This field should be left blank otherwise.</p>	Notification identifier	Where reporting an update, the unique reference number assigned by ESMA to the previously notified STS notification.	N/A	General information	
N1		M	Securitisation type	Public	ISIT	<p>Securitisation type may be "Public" and "Private".</p> <p>Field codes are highlighted in amber if the field is left blank or has errors in format.</p>	Securitisation type		N/A	General information	
N2	ST50	M	Designated Entity LEI		LEI	<p>The LEI of the Designated Entity in accordance with Article 2(1) of Regulation (EU) 2017/2402.</p> <p>Field codes are highlighted in amber if the field is left blank or has errors in format.</p> <p>Note: The relevant competent authority of the Designated entity is requested during the registration process of that Designated Entity into the STS register system.</p>	First contact point	Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority	Article 2(1)	General information	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N3	ST53	C	Instrument ISIN		ISIN	<p>ISIN (12-character alphanumeric code) should be reported in Box to complete where available.</p> <p>Where multiple ISIN codes are reported, "-" separator should be used without any space.</p> <p>ST53S-Instrument code type is left blank whereas ST53S-Instrument code is reported.</p> <p>The same ISIN should not be reported multiple times.</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - the field has errors in format; or - the fields ST53S-ISIN, ST53S-Instrument code type and ST53S-Instrument code are left blank 	Instrument identification code	Where available, the international security identification code (ISIN) or index. If no ISIN is available, then any other unique securities code assigned to this securitisation.			
N4	ST55	C	Instrument code type		ALPHANUM-3S	<p>If no ISIN is available, the name of the unique securities code assigned to this securitisation.</p> <p>Where multiple codes are reported, "-" separator should be used without any space between each code type. That may lead to repetition of the same code type (EUSP, CUSP).</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - ST55S-Instrument code type is left blank whereas ST55S-Instrument code is reported; or - the fields ST55S-ISIN, ST55S-Instrument code type and ST55S-Instrument code are left blank; or - field has errors in format. 					
N5	ST55	C	Instrument code		TEXT-10B	<p>If no ISIN is available, any other unique securities code such as a CUSP, assigned to this securitisation.</p> <p>Where multiple codes are reported, "-" separator should be used without any space between each code type. That may lead to repetition of the same code type (EUSP, Value).</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - ST55S-Instrument code is left blank whereas ST55S-Instrument code type is reported; or - the fields ST55S-ISIN, ST55S-Instrument code type and ST55S-Instrument code are left blank; or - the number of instrument code types is different from the number of instrument codes; or - field has errors in format. 					
N6	ST52	C	Originator LEI		LEI	<p>The LEI of the originator(s).</p> <p>Where multiple LEI are reported, "-" separator should be used without any space.</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - neither Sponsor LEI nor 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	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N7	ST58	C	Originator country		COUNTRY_EU	<p>The country of establishment of the originator(s).</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - both Originator country and Originator country (if multiple countries) are left blank where Originator LEI is reported; or - both Originator country and Originator country (if multiple countries) are filled in; or - field has errors in format. 	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), SRF(s) and original lender(s).	Article 18 and 2(1)	General information	N/A
N7	ST58	C	Originator country (if multiple countries)	LUXEMBOURG;LIECHTENBERG	COUNTRY_EU_15 T)	<p>When several originators are reported, please use this Box to complete to report the full list of countries. "-" separator should be used between each EEA country (in the same order used for the originator LEI). That may lead to repetition of the same country (IRELAND;FR;IRELAND;CZ;CRO).</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - both Originator country and Originator country (if multiple countries) are left blank where originator LEI is reported; or - both Originator country and Originator country (if multiple countries) are filled in; or - the number of Originator LEIs is different from the number of Originator countries (if multiple countries); 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), SRF(s) and original lender(s).	Article 18 and 2(1)	General information	N/A
N8	ST52	C	Sponsor LEI		LEI	<p>Sponsor LEI should be reported in Box to complete for each sponsor in that securitisation. At least one Sponsor LEI or Originator LEI should be provided. Reported LEIs should exist at the GLEIF database.</p> <p>Where multiple LEI are reported, "-" separator should be used without any space.</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - neither Sponsor LEI nor 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	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N9	ST58	C	Sponsor country		COUNTRY_EU	<p>The country of establishment of the sponsor(s).</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEI is reported; or - both Sponsor country and Sponsor country (if multiple countries) are filled in; or - field has errors in format. 	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), SRF(s) and original lender(s).	Article 18 and 2(1)	General information	N/A
N9	ST58	C	Sponsor country (if multiple countries)		COUNTRY_EU_15 T)	<p>When several sponsors 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 sponsor LEI). That may lead to repetition of the same country (IRELAND;FR;IRELAND;CZ;CRO).</p> <p>Field codes are highlighted in amber when:</p> <ul style="list-style-type: none"> - both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEI is reported; or - both Sponsor country and Sponsor country (if multiple countries) are filled in; or - the number of Sponsor LEIs is different from the number of Sponsor countries (if multiple countries); 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), SRF(s) and original lender(s).	Article 18 and 2(1)	General information	N/A
N10	ST52	O	Original Lender LEI		LEI	<p>Original lender LEI should be reported in Box to complete where available. Where reported, this LEI should exist at the GLEIF database.</p> <p>Where multiple LEI are reported, "-" separator should be used without any space.</p> <p>Field codes are highlighted in amber when the field has errors in format.</p>	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	3758	O	Original Lender Country	NETHERLANDS	E(COUNTRY_WORL D)	The country of the original lender(s) (where available)	Original lender 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 Lender Country and Multiple countries Box to complete is left blank whereas Original Lender (LE) is filled-in; or - both Original lender country and Original lender Country (if multiple countries) are filled-in; or - field has errors in format	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), SPSE(s) and original lender(s).	Article 18 and 27(1)	General information	N/A
N11	3758	C	Original Lender Country (if multiple countries)		E(COUNTRY_WORL D_LIST)	The country of the original lender(s) (where available)	When several original lenders are reported, please use this Box to complete to report the full list of countries. "7" separator should be used between each country (in the same order used for the original lender LE). That may lead to repetition of the same country (IRELAND,ITALY,IRELAND,CZECHIA). Field codes are highlighted in amber where: - the original lender country is not consistent with the Original lender LE; or - both Original lender country and Original Lender Country (if multiple countries) are filled-in; or - the number of Original lender LEs is different from the number of Original lender countries (if multiple countries); 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), SPSE(s) and original lender(s).	Article 18 and 27(1)	General information	N/A
N12	3758	O	SPSE Country	NETHERLANDS	E(COUNTRY_EU)	The country of establishment of the SPSE(s)	SPSE country should be reported in Box to complete where available. When several SPSEs exist and they have the same country, please fill-in the country only once. Select the relevant EEA country in the drop-down list. Field codes are highlighted in amber where the field is left blank or has errors in format	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), SPSE(s) and original lender(s).	Article 18 and 27(1)	General information	N/A
N12	3758	C	SPSE Country (if multiple countries)		E(COUNTRY_EU_LIST)	The country of establishment of the SPSE(s) (if multiple SPSEs from different countries)	"7" separator should be used between each country. That may lead to repetition of the same country (IRELAND,ITALY,IRELAND,CZECHIA). Field codes are highlighted in amber where: - both SPSE country and SPSE Country (if multiple countries) are filled-in; 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), SPSE(s) and original lender(s).	Article 18 and 27(1)	General information	N/A
N14	3754	M	Non-ABC securitisation unique identifier	ZK4006UFTDZJH008BN202201	SECURITISATION ID)	The unique identifier assigned by the issuer in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1244	The unique non-ABC securitisation identifier which remains unchanged throughout the entire securitisation life cycle – consists of the following components: a) The eight Entity Identifier (LEI) of the initial disclosure reporting entity under the disclosure reports which submitted the initial information; b) The letter "N" for non-ABC securitisation; c) The four-digit year that the first securitisation of the securitisation were issued (e.g. 2020); d) The two-digit sequential number corresponding to the order in which information 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, 02 if this is the second 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	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1244	N/A	General information	N/A
N15	3754	M	Multiple STS notifications flag	N	(Y/N)	Indicates whether several STS notifications may be issued for this securitisation identifier	Box to complete should contain "Y" where several STS notifications may be issued for the same securitisation identifier by the same reporting entity. Field codes are highlighted in amber if the field is left blank or has errors in format	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1244	N/A	General information	N/A
N16	3754	C	Multiple STS notifications reason		(Master Trust/Other)	Indicates the reason for which several STS notifications may be issued for this securitisation identifier	Box to complete should contain the reason why several STS notifications may be issued for the same securitisation identifier by the same reporting entity. Only possible values in Box to complete are: - Master Trust - Other Field codes are highlighted in amber where: - field is left blank and Multiple STS notifications flag is equal to "Y"; or - field has errors in format	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1244	N/A	General information	N/A
N17	3754	C	Multiple STS notifications comment		(TEXT-5000)	Indicates the reason for which several STS notifications may be issued for this securitisation identifier	Box to complete should contain additional explanation when several STS notifications may be issued for the same securitisation identifier by the same reporting entity. Field codes are highlighted in amber where: - field is left blank and Multiple STS notifications flag is equal to "Y"; or - field has errors in format	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1244	N/A	General information	N/A
N18	3755	C	Prospectus Country	NETHERLANDS	E(COUNTRY_EU)	For public securitisations that are not exempt from the obligation to publish a prospectus, the country of the relevant competent authority issuing the prospectus should be provided	Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank. Field codes are highlighted in amber where: - ST555-prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in format	Prospectus identifier	Where available, the prospectus identifier as provided by the relevant competent authority.	N/A	General information	N/A
N19	3755	C	Prospectus identifier	Not provided by the relevant competent authority	(TEXT-100)	For public securitisations that are not exempt from the obligation to publish a prospectus, the prospectus identifier should be provided.	Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank. Where the prospectus identifier is not yet available at the initial notification date, then the final prospectus identifier should be reported as soon as possible and at the latest no later than 30 days after the closing of the transaction. Where the relevant competent authority does not provide a prospectus identifier, the prospectus identifier field should be filled-in with "Not provided by the relevant competent authority". Field codes are highlighted in amber for public securitisations where: - ST555-prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in format	Prospectus identifier	Where available, the prospectus identifier as provided by the relevant competent authority.	N/A	General information	N/A
N20	3755	C	Exemption on Prospectus		(TEXT-5000)	Where the public securitisation is exempt from publishing a prospectus, provide a concise explanation explaining why this is the case making reference to the relevant article of the prospectus regulation	Mandatory for public securitisations that are exempt from the obligation to publish a prospectus. For all securitisations that are not exempt from the obligation to publish a prospectus, this field should be left blank. Box to complete should contain a concise explanation describing the reason for such an exemption. Field codes are highlighted in amber where fields ST555-Exemption on prospectus, ST555-Prospectus Country and ST555-Prospectus Identifier are filled. Field codes are highlighted in amber for public securitisations where: - ST555-Exemption on prospectus, ST555-Prospectus Country and ST555-Prospectus Identifier are left blank; or - ST555-Exemption on prospectus, ST555-Prospectus Country and ST555-Prospectus Identifier are filled; or - field has errors in format	Prospectus identifier	Where available, the prospectus identifier as provided by the relevant competent authority.	N/A	General information	N/A
N21	37551	M	Issue date	2022-05-03	(DATE_TEXT-YYYY-MM-DD)	Where a prospectus is drawn up in compliance with Regulation (EU) 2017/1129, the date on which the prospectus was approved. If not, the closing date of the most recent transaction.	The notification may be submitted as a draft notification in advance of the issue date but should be submitted as a final STS notification at the issue date at the earliest. Example: 2020-01-31 (text format) Field codes are highlighted in amber where field is left blank or has errors in format	Issue date	Where a prospectus is drawn up in compliance with Regulation (EU) 2017/1129(4), the date on which the prospectus was approved. In all other cases, the closing date of the most recent transaction.	N/A	General information	N/A
N22	3756	C	Securitisation Repository name	European DataWarehouse GmbH	(ISIT)	Select the name of the registered securitisation repository as it is available under the list of registered securitisation repositories published on the ESMA website.	Mandatory only to public securitisations. The field 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 website at https://www.esma.europa.eu/infoc/default/infoc/library/roma_register_sar.xlsx . Field codes are highlighted in amber where field is left blank for public securitisations or field has errors in format	Securitisation Repository	Where available, the name of the registered securitisation repository.	N/A	General information	N/A
N23	3757	M	Securitisation name	Prison Mortgage Finance No. 1	(TEXT-100)	The securitisation name.	Box to complete should contain the name of the securitisation. The field should be filled-in with "Not available" for private securitisations that do not have any securitisation name. Field codes are highlighted in amber if the field is left blank or has errors in format	Securitisation name	The securitisation name.	N/A	General information	Section 4 of Annex 9 of Commission Delegated Regulation (EU) 2019/980

N25	ST5550	M	Underlying exposures classification	residential mortgage		<p>The type of underlying exposures including:</p> <ol style="list-style-type: none"> 1) residential mortgages; 2) commercial mortgages; 3) credit facilities provided to individuals for personal, family or household consumption purposes; 4) credit facilities, including loans and leases, provided to any type of enterprise or corporation; 5) auto loans/leases; 6) credit card receivables; 7) trade receivables; 8) others. <p>Only possible values in Box to complete are:</p> <p>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 corporation; auto loans/leases; credit card receivables; trade receivables; others</p> <p>Select in the drop-down list the relevant Underlying exposures classification.</p> <p>Field codes are highlighted in amber if the field is left blank or has errors in format.</p>	Underlying exposures classification	The type of underlying exposures 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 2(1)(2) of Regulation (EU) 2017/2402 and qualifying for the credit quality step 2 or above as set out in Part Three, Title II, Chapter 2 of that Regulation; 2) commercial loans that are secured by one or more mortgages on commercial immovable property, including office or other commercial premises; 3) credit facilities provided to individuals for personal, family or household consumption purposes; 4) credit facilities, including loans and leases, provided to any type of enterprise or corporation; 5) auto loans/leases; 6) credit card receivables; 7) trade receivables; 8) other underlying	N/A	General information	N/A	
N26	ST5552	F	Initial notification date		(DATE_TEXT-YY-MM-DD)	The initial date of notification to ESMA of the STS notification.		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 additional securitisations meeting the STS requirements (https://www.esma.europa.eu/infocentre/infocentre/1337765_notifications_delegated_at_sts_vs_from_01_01_2019_regulation_2402_2017_2402). For STS notifications reported after the new Register goes live, the initial notification date will be retrieved from the first successful submission date of the final STS notification.				
N27	ST5552	M	Last notification date	2022-20-22	(DATE_TEXT-YY-MM-DD)	The date the STS notification was submitted.	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
N28	ST5553	M	Authorised Third Party flag	Y	(Y/N)	Where an authorised third party has provided STS verification services in accordance with Article 2(1)(2) of Regulation (EU) 2017/2402, 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 "Y" 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 STS verification services in accordance with Article 2(1)(2) of Regulation (EU) 2017/2402, a statement that compliance with the STS criteria was confirmed by that authorised third party firm.	Article 2(1)(2)	General information	N/A
N29	ST5553	C	Authorised Third Party statement	Prime Collateralised Securities (PCS) EU SAS has verified that the Prinsen Mortgage Finance No. 1 securitisation complies with the STS criteria	(TEXT-5000)	Where an authorised third party has provided STS verification services in accordance with Article 2(1)(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 ST5553 is reported with "Y". Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorised third party flag; or - field is filled in and "N" is reported for the authorised third party flag; or - field has errors in format.					
N30	ST5554	C	Authorised Third Party name	Prime Collateralised Securities (PCS) EU SAS (France)	(TEXT-100)	Where an authorised third party has provided STS verification services in accordance with Article 2(1)(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 ST5553 is reported with "Y". Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorised third party flag; or - field is filled in and "N" is reported for the authorised third party flag; or - field has errors in format.	Authorised third party	Where an authorised third party has provided STS verification services in accordance with Article 2(1)(2) of Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment.	Article 2(1)(2)	General information	N/A
N31	ST5554	C	Authorised Third Party country	France	(COUNTRY_EU)	Where an authorised third party has provided STS verification services in accordance with Article 2(1)(2) of Regulation (EU) 2017/2402, the country of establishment of the authorised third party	Select the relevant EEA country in the drop-down list. Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorised third party flag; or - field is filled in and "N" is reported for the authorised third party flag; or - field has errors in format.					
N32	ST5555	C	Authorised Third Party Competent Authority	France - Autorité des Marchés Financiers (AMF)	(CA_CODE)	The name of the competent authority 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 SaTech (https://www.esma.europa.eu/sites/default/files/library/ea33-226-177_list_of_designated_competent_authorities_under_securitisation_regulation.pdf)	Field is mandatory in box to complete when Authorised Third Party for ST5553 is reported with "Y". 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 under the list of Competent authority supervising compliance of third parties with Article 28 of SaTech (https://www.esma.europa.eu/sites/default/files/library/ea33-226-177_list_of_designated_competent_authorities_under_securitisation_regulation.pdf) Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorised third party flag; or - field is filled in and "N" is reported for the authorised third party flag; or - field has errors in format.	Authorised third party	Where an authorised third party has provided STS verification services in accordance with Article 2(1)(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorised it.	Article 2(1)(2)	General information	N/A
N33	ST5557	M	Originator (or original lender) is not a Credit institution	Confirmed	(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 "Y" where the originator or original lender is a credit institution or investment firm established in the Union. Check box in box to complete should contain "N" where the originator or original lender is not a credit institution nor investment firm established in the Union. Field codes are highlighted in amber if the field is left blank or has errors in format.	Originator (or original lender) not a credit institution	A "Yes" or "No" statement as to whether the originator or original lender is not a credit institution or investment firm established in the Union.	Article 2(1)(3)	Confirmation	N/A
N34	ST5558	M	Credit granting criteria compliance confirmation	Confirmed	(Confirmed/Unconfirmed/N/A)	Confirmation and optional comment that the originator or original lender's credit granting criteria, processes and systems in place are consistent with Article 9 of Regulation (EU) 2017/2402 where the Originator (or original lender) is not a Credit institution.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/). "N/A" should be reported where the originator or original lender is a credit institution or investment firm established in the Union (ST5557 check-box is "Y"). Field codes are highlighted in amber where: - "Unconfirmed" is reported; or - field is left blank; or - "N/A" is not reported in box to complete and ST5557 field is "Y"; or - "N/A" is reported in box to complete and ST5557 field is "Y"; or - field has errors in format.	Confirmation that the credit granting complies with Article 9	Where the answer to field ST557 is "Yes", confirmation that the originator or original lender's credit granting criteria, processes and systems in place are consistent with Article 9 of Regulation (EU) 2017/2402.	Article 2(1)(3)	Confirmation	0
N35	ST5558	O	Credit granting criteria compliance comment	The relevant Seller (with respect to the receivables sold by it) confirms in the mortgage Receivable Purchase Agreement that the Originator Lender has applied to the relevant Mortgage Receivable, Non-First Mortgage Receivable, Ported Mortgage Receivable and/or Further Advance Receivable, the same sound and well-defined criteria for credit granting which applies to mortgage receivables which it does not sell or purport to sell to the relevant Fund and has applied the same clearly established process for approving the relevant Mortgage Receivable, Non-First Mortgage Receivable, Ported Mortgage Receivable or Further Advance Receivable which applies to mortgage receivables which it does not sell or purport to sell to the relevant Fund, and it has effective systems in place to apply those criteria and processes in order to ensure that credit granting is based on a thorough assessment of the relevant Borrower's creditworthiness taking appropriate account of factors relevant to verifying the prospect of such Borrower meeting its obligations under the relevant Mortgage Loan, Further Advance, Ported Mortgage Loan and Non-First Mortgage Loan in accordance with Article 9 of Regulation (EU) 2017/2402	(TEXT-5000)	Box to complete may contain additional explanation. Field should be left blank where ST558-Credit granting criteria compliance 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.						
N36	ST5559	M	Credit granting criteria supervision confirmation	Confirmed	(Confirmed/Unconfirmed/N/A)	Confirmation and optional comment that the credit granting as referred to in Article 2(1)(3) of Regulation (EU) 2017/2402 is subject to supervision.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported where the originator or original lender is a credit institution or investment firm established in the Union (ST557 field is "Y"). Field codes are highlighted in amber where: - "Unconfirmed" is reported; or - field is left blank; or - "N/A" is not reported in box to complete and ST557 field is "Y"; or - "N/A" is reported in box to complete and ST557 field is "Y"; or - field has errors in format.	Confirmation that the credit granting is subject to supervision	Where the answer to field ST557 is "Yes", confirmation that the credit granting as referred to in Article 2(1)(3) of Regulation (EU) 2017/2402 is subject to supervision.	Article 2(1)(3)	Confirmation	N/A
N37	ST5559	O	Credit granting criteria supervision comment	The Seller confirms that the credit granting as referred to in Article 2(1)(3) of Regulation (EU) 2017/2402 is subject to supervision, the Originator Lender holds a licence as issuer of credit (sambandsvon krediet) and intermediary (bemiddelator).	(TEXT-5000)	Box to complete may contain additional explanation. Field should be left blank where ST559-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	ST5550	M	True sale or assignment transfer confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and concise explanation on how the transfer of the underlying exposures is made by means of true	Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Transfer of the underlying	A concise explanation of how the transfer of the underlying exposures is			

N29	ST520	M	True sale or assignment transfer explanation	Under the Mortgage Receivables Purchase Agreement, the Issuer assigns assignment of the underlying exposures and the Beneficiary Rights on the Closing Date and, as applicable, on the relevant purchase date. The assignment by the relevant Seller to the Issuer of the Mortgage Receivables will not be notified to the Borrowers, except upon the occurrence of any Assignment Notification Event. Section 7.2 (Purchase, repurchase and sale) of the Prospectus contains further details of the purchase agreements and assignments of the Mortgage Receivables. For further details, reference is made to section 4.4 (Regulatory and industry compliance), under "EU SFS Securitisation" items (a) and (b) of the Prospectus, in which reference is made to section 7.3 (Purchase, repurchase and sale) of the Prospectus and in which compliance with articles 20(1) and 20(4) is confirmed.	(TEXT-1000)	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 (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. Exposures by true sale or assignment	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 19 of Commission Delegated Regulation (EU) 2019/980	
N40	ST521	M	Subject to severe drawback	N	(Y/N)	A check box as to whether any of the severe drawback 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 "Y" where any of the severe drawback provisions referred to in points (a) or (b) of Article 20(2) of Regulation (EU) 2017/2402 are found in the securitisation and "N" otherwise. Field codes are highlighted in amber when: - field is left blank; - field is equal to "Y"; or - field has errors in format.	No severe drawback	A concise explanation on whether any of the severe drawback provisions referred to in Article 20(2)(a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Article 20(2)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N41	ST521	C	Subject to severe drawback explanation	N/A	(TEXT-1000)	A concise explanation on whether any of the severe drawback provisions referred to in Article 20(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Box to complete should contain the concise explanation. The field should be left blank when "Subject to severe drawback" check box is "N". Field codes are highlighted in amber when: - field is left blank and "Subject to severe drawback" check box is "Y"; or - field is not left blank and "Subject to severe drawback" check box is "N"; or - field has errors in format.	No severe drawback	A concise explanation on whether any of the severe drawback provisions referred to in Article 20(2)(a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Article 20(2)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N42	ST522	M	Drawback provisions exemption confirmation	N/A	(Confirmed/Unconfirmed/N/A)	Confirmation and optional comment on whether the provisions in Article 20(3) of Regulation (EU) 2017/2402 apply.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber when: - field is left blank; - field is equal to "Unconfirmed"; or - field has errors in format.	Exemption for drawback provisions in national insolvency law.	A confirmation whether the provisions 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	
N43	ST522	O	Drawback provisions exemption comment	N/A	(TEXT-500)		Box to complete may contain additional explanation. Field should be left blank when ST522-Drawback provisions exemption confirmation is equal to N/A. Field codes are highlighted in amber when it is not the case or field has errors in format.						
N44	ST523	M	The seller is not the original lender flag	Y	(Y/N)	Indicator that the seller is not the original lender	Check box in Box to complete should contain: - "Y" where the seller is not the original lender - "N" where the seller is the original lender Field codes are highlighted in amber if the field is left blank or has errors in format.						
N45	ST523	M	Transfer where the seller is not the original lender confirmation	Confirmed	(Confirmed/Unconfirmed/N/A)		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported where the seller is the original lender and ST523 check box is "N". Field codes are highlighted in amber when: - field is left blank; - "Unconfirmed" is reported; - "N/A" is not reported and ST523 check box is "Y"; or - "N/A" is reported and ST523 check box is "Y"; 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 (3) of Regulation (EU) 2017/2402.	Article 20(4)	Confirmation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N46	ST523	C	Transfer where the seller is not the original lender explanation	N/A	(TEXT-1000)	Prior to the Closing Date, the Mortgage Receivables resulting from the Mortgage Loans and the Beneficiary Rights relating thereto were sold and assigned from the Original Lender to Purpis SPV. Subsequently, the Mortgage Receivables resulting from the Mortgage Loans and, to the extent legally possible, the Beneficiary Rights relating thereto were sold and assigned from Purpis SPV to the relevant Seller. Thereafter, the Mortgage Receivables resulting from the Mortgage Loans and, to the extent legally possible, the Beneficiary Rights relating thereto were sold and assigned from the relevant Seller to the Issuer. All the aforementioned respective assignments are enforceable against the Original Lender, Purpis SPV and the relevant Seller, respectively, and comply with the requirements as set out under Article 20(1), 20(2) and 20(3) of the Securitisation Regulation. For further details, reference is made to section 4.4 (Regulatory and industry compliance), under "EU SFS Securitisation" item (a) and (b) of the Prospectus.	Box to complete should contain the concise explanation where ST523-Transfer where the seller is not the original lender confirmation is equal to "N/A". Field should be left blank when ST523-Transfer where the seller is not the original lender confirmation is equal to N/A. Field codes are highlighted in amber when it is not the case or field has errors in format.						
N47	ST524	M	Transfer at a later stage confirmation	N/A	(Confirmed/Unconfirmed/N/A)	Where the transfer of the underlying exposures is performed by means of an assignment and perfected at a later stage than the closing of the securitisation, confirmation and 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.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the transfer of the underlying exposures is not performed by means of an assignment and perfected at a later stage than at the closing of the securitisation. "Confirmed" should be reported where the perfection (at a later stage than at the closing of the securitisation) is effected at least through the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402.		Where the transfer of the underlying exposures is performed by means of an assignment and perfected at a later stage than at the closing of the securitisation, 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.				
N48	ST524	C	Transfer at a later stage explanation	N/A	(TEXT-1000)	Where the transfer of the underlying exposures is performed by means of an assignment and perfected at a later stage than the closing of the securitisation, confirmation and 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.	Box to complete should contain the concise explanation where ST524-Transfer at a later stage confirmation is equal to N/A. Field codes are highlighted in amber when it is not the case or field has errors in format.		transfer performed by means of an assignment and perfected at a later stage	Article 20(5)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N49	ST524	M	Alternative mechanism confirmation	N/A	(Confirmed/Unconfirmed/N/A)	Where alternative mechanisms of transfer are used, confirmation and optional comment that an insolvency of the originator would not prejudice or prevent the SPE from enforcing its rights pursuant to Article 20(5) of Regulation (EU) 2017/2402.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where alternative mechanisms of transfer are not used. Field codes are highlighted in amber when: - field is left blank; - field is equal to "Unconfirmed"; or - field has errors in format.		Where alternative mechanisms of transfer are used, a confirmation that an insolvency of the originator would not prejudice or prevent the SPE from enforcing its rights.				
N50	ST524	O	Alternative mechanism comment	N/A	(TEXT-500)		Box to complete may contain the concise explanation where ST524-Alternative mechanism confirmation is equal to N/A. Field should be left blank when ST524-Alternative mechanism confirmation is equal to N/A. Field codes are highlighted in amber when it is not the case or field has errors in format.						
N51	ST525	M	Representations and warranties confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and concise explanation 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 condition that can be foreseen to adversely affect the enforceability of the true sale or assignment or transfer with the same legal effect pursuant to Article 20(6) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber when: - field is left blank; - field is equal to "Unconfirmed"; or - field has errors in format.	Representations and warranties	A concise explanation 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 condition that can be foreseen to adversely affect the enforceability of the true sale or assignment or transfer with the same legal effect.	Article 20(6)	Concise Explanation	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N52	ST525	M	Representations and warranties explanation	N/A	(TEXT-1000)	Each relevant Mortgage Receivable, Further Advance Receivable, Ported Mortgage Receivable and/or Non-First Mortgage Receivable and any Beneficiary Rights relating thereto (i) are free from and clear of any rights of pledge or other restricted rights (Bepaakte rechten), encumbrances and attachments (beslagen) and no option rights to acquire the relevant Mortgage Receivable, Further Advance Receivable, Ported Mortgage Receivable and/or Non-First Mortgage Receivable and the Beneficiary Rights relating thereto have been granted in favour of any third party (other than pursuant to the relevant Transaction Documents) with regard to the relevant Mortgage Receivable, Further Advance Receivable, Ported Mortgage Receivable and/or Non-First Mortgage Receivable and the Beneficiary Rights relating thereto which rights have not been waived or released on or prior to the relevant Further Sale Date and no Mortgage Receivable, Further Advance Receivable, Ported Mortgage Receivable and/or Non-First Mortgage Receivable is in a condition that can be foreseen to adversely affect the enforceability of the assignment of that Mortgage Receivable, Further Advance Receivable, Ported Mortgage Receivable and/or Non-First Mortgage Receivable to the Issuer pursuant to the Mortgage Receivables Purchase Agreement. For further details, reference is made to Section 7.2 (Representations and Warranties) paragraph (a) of the Prospectus.	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.						
N53	ST526	M	Underlying exposures eligibility criteria confirmation	Confirmed	(Confirmed/Unconfirmed)		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber when: - field is left blank; - field is equal to "Unconfirmed"; or - field has errors in format.						
N54	ST526	M	Underlying exposures eligibility criteria explanation	N/A	(TEXT-1000)	Confirmation and concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SPE meet pre-determined, 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.	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.	Eligibility criteria which do not allow for active portfolio management of the underlying exposures on a discretionary basis.	A concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SPE meet pre-determined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis.	Article 20(6)	Concise Explanation	Section 2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N55	ST526	M	Underlying exposures selection processes confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and concise explanation on how the selection and transfer of the underlying exposures in the 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 active portfolio management of those exposures on a discretionary basis.	Field codes are highlighted in amber when: - field is left blank; - field is equal to "Unconfirmed"; or - field has errors in format.		the selection and transfer of the underlying exposures in the 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 active portfolio management on a discretionary basis.	Article 20(6)	Concise Explanation	Section 2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N56	ST526	M	Underlying exposures selection processes explanation	N/A	(TEXT-1000)	Only underlying exposures which satisfy the representations and warranties, the Mortgage Loan Criteria and the Additional Purchase Conditions made by the Seller and set out in Section 7.2 (Representations and warranties) of the Prospectus will be purchased by the Issuer. A repurchase and assignment by the Seller of underlying exposures from the Issuer shall only occur in the circumstances set out in Section 7.2 (Purchase, repurchase and sale) of the Prospectus and the Transaction Documents do not allow for the active selection of the Mortgage Loans or Mortgage Receivables on a discretionary basis including management of the pool for speculative purposes aiming to achieve better performance or increased investor yield. Accordingly, in confirmation of compliance with article 20(7) of the Securitisation Regulation and the ERM Guidelines on the SFS criteria for non-ABC securitisation, the Issuer is the view that the Transaction Documents do not allow for active portfolio management of the Mortgage Loans comprising the pool on a discretionary basis. See also Section 7.2 (Purchase, Repurchase and Sale) and section 4.4 (Regulatory and industry compliance), under "EU SFS Securitisation" item (f) of the Prospectus for further details.	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.						

N57	ST527	M	Homogeneity of assets 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.	Homogeneity of assets	A detailed explanation as to the homogeneity of the pool of underlying exposures backing the securitisation. For that purpose, include a reference to the EMR RTS on homogeneity Commission Delegated Regulation (EU) 2019/880 and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/880			
N58	ST527	M	Homogeneity of assets explanation	Confirmed	(Confirmed/Unconfirmed)	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.	Homogeneity of assets	A detailed explanation as to the homogeneity of the pool of underlying exposures backing the securitisation. For that purpose, include a reference to the EMR RTS on homogeneity Commission Delegated Regulation (EU) 2019/880 and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/880			
N59	ST528	M	No re-securitisation 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.	Underlying Exposure Obligations: no re-securitisation	A confirmation that the underlying exposures do not include any securitisation positions and that the notified securitisation is therefore not a re-securitisation pursuant to Article 20(9) of Regulation (EU) 2017/2402.	Article 20(9)	Confirmation	Item 2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/880	
N60	ST528	O	No re-securitisation comment	Confirmed	(Confirmed/Unconfirmed)	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.						
N61	ST529	M	Soundness of the underlying standards (ordinary course of business) 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.	Soundness of the underlying standards (ordinary course of business) explanation	A detailed explanation as to whether the underlying exposures were originated in the lender's ordinary course of business and whether the applied underlying standards were no less stringent than those applied at the same time of origination to exposures that were not securitised, pursuant to Article 20(12) of Regulation (EU) 2017/2402.				
N62	ST529	M	Soundness of the underlying standards (ordinary course of business) explanation	Confirmed	(Confirmed/Unconfirmed)	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.	Soundness of the underlying standards (ordinary course of business) confirmation	A detailed explanation as to whether the underlying standards and any material changes from prior underlying standards have been or will be fully disclosed to potential investors without undue delay pursuant to Article 20(10) of Regulation (EU) 2017/2402.				
N63	ST529	M	Soundness of the underlying standards (disclosure) 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.	Soundness of the underlying standards (disclosure) explanation	A detailed explanation as to whether the underlying standards and any material changes from prior underlying standards have been or will be fully disclosed to potential investors without undue delay pursuant to Article 20(10) of Regulation (EU) 2017/2402.				
N64	ST529	M	Soundness of the underlying standards (disclosure) explanation	Confirmed	(Confirmed/Unconfirmed)	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.	Soundness of the underlying standards (disclosure) confirmation	A detailed explanation as to whether the underlying standards and any material changes from prior underlying standards have been or will be fully disclosed to potential investors without undue delay pursuant to Article 20(10) of Regulation (EU) 2017/2402.				
N65	ST529	M	Residential Loan requirement confirmation	Confirmed	(Confirmed/Unconfirmed/NA)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/NA). Field codes are highlighted in amber where: - field is left blank, or - "unconfirmed" is reported, or - "NA" is not reported and ST529 field is not "residential mortgages", or - "NA" is reported and ST529 field is "residential mortgages", or - field has errors in format.	Residential Loan requirement confirmation	A detailed explanation as to whether the underlying exposures are residential loans, the pool of underlying exposures meet the requirements of the second paragraph of Article 20(12) of Regulation (EU) 2017/2402 as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 6 of Directive 2008/48/EC or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU or Article 8 of Directive 2008/48/EC or, where applicable, equivalent requirements in third countries.	Article 20(12)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/880	
N66	ST529	C	Residential Loan requirement explanation	Confirmed	(Confirmed/Unconfirmed)	Box to complete should contain the concise explanation where ST529-Residential Loan requirement confirmation is not "NA". Field should be left blank where ST529-Residential Loan requirement confirmation is equal to "NA". Field codes are highlighted in amber where it is not the case or field has errors in format.	Residential Loan requirement explanation	A detailed explanation as to whether the underlying standards and any material changes from prior underlying standards shall be fully disclosed to the purchasers and the lender of mortgage loans and/or further advances originated by the Original Lender without undue delay by the issuer, or the issuer Administrator on its behalf, upon instruction of the Servicer. Pursuant to the Representation and Warranty (ag) in the Prospectus, it is confirmed that the Mortgage loans do not qualify as a self-certified mortgage loan. Assessor creditworthiness: The assessment of the borrower's creditworthiness is done in accordance with the Original Lender's underwriting criteria and meets the requirements set out in paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU or Article 8 of Directive 2008/48/EC or, where applicable, equivalent requirements in third countries. See also section 6.3 (Origination and servicing) of the Prospectus.				
N67	ST529	M	Borrower's creditworthiness assessment 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.	Borrower's creditworthiness assessment confirmation	A detailed explanation as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 6 of Directive 2008/48/EC or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU or Article 8 of Directive 2008/48/EC or, where applicable, equivalent requirements in third countries.				
N68	ST529	M	Borrower's creditworthiness assessment explanation	Confirmed	(Confirmed/Unconfirmed)	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.	Borrower's creditworthiness assessment explanation	A detailed explanation as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 6 of Directive 2008/48/EC or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU or Article 8 of Directive 2008/48/EC or, where applicable, equivalent requirements in third countries.				
N69	ST530	M	Originator/Lender Expertise 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.	Originator/Lender Expertise	A detailed explanation as to whether the originator or originator lender have expertise in originating exposures of a similar nature to those securitised pursuant to Article 20(10) of Regulation (EU) 2017/2402.	Article 20(10)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/880	
N70	ST530	M	Originator/Lender Expertise explanation	Confirmed	(Confirmed/Unconfirmed)	Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Originator/Lender Expertise	A detailed explanation as to whether the originator or originator lender have expertise in originating exposures of a similar nature to those securitised pursuant to Article 20(10) of Regulation (EU) 2017/2402.				
N71	ST531	M	Defaulted or restructured exposures confirmation	Confirmed	(Confirmed/Unconfirmed)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	Defaulted or restructured exposures confirmation	A detailed explanation as to whether the transferred underlying exposures without exposures in default. The requirements referred to in Article 20(11) (ii) and (iii) of Regulation (EU) 2017/2402 are met; the requirements referred to in Article 20(11) (i) of Regulation (EU) 2017/2402 are met; the requirements referred to in Article 20(11) (i) of Regulation (EU) 2017/2402 are met.	Article 20(11)	Detailed Explanation	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/880	
N72	ST531	M	Defaulted or restructured exposures explanation	Confirmed	(Confirmed/Unconfirmed)	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.	Defaulted or restructured exposures explanation	A detailed explanation as to whether the transferred underlying exposures without exposures in default. The requirements referred to in Article 20(11) (ii) and (iii) of Regulation (EU) 2017/2402 are met; the requirements referred to in Article 20(11) (i) of Regulation (EU) 2017/2402 are met; the requirements referred to in Article 20(11) (i) of Regulation (EU) 2017/2402 are met.				

N73	ST5532	M	At least one payment at the time of transfer confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and optional comment on whether, at the time of transfer of the exposures, the debtors have made at least one payment pursuant to Article 20(2) of Regulation (EU) 2017/2402.	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 - field has errors in format.						
N74	ST5532	O	At least one payment at the time of transfer confirmation	The debtors of the underlying exposures have made at least one (1) (interest) payment at the time of transfer of the exposures. Reference is made to Section 7.3 (Mortgage Loan Criteria), Item (1) of the Prospectus.	(TEXT-5000)		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.						
N75	ST5532	C	Payment exemption	Confirmed	(BUST)	Select the exemption that applies under Article 20(2) of Regulation (EU) 2017/2402 for revolving securitisations backed by exposures payable as a single instalment or having a maturity of less than one year, including without limitation monthly payments on revolving credits.	Only possible values in Field are: - no exemption - single instalment for revolving securitisations backed by exposures payable in a single instalment - maturity of less than 1 year for revolving securitisations having a maturity of less than 1 year, including without limitation monthly payments on revolving credits. N/A The payment exemption should be consistent with the confirmation indicator provided for ST5532 indicating whether, at the time of transfer of the exposures, the debtors have made at least one payment pursuant to Article 20(2) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - "At least one payment at the time of transfer" is "Unconfirmed" for ST5532 and field is left blank or equal to "No exemption" or "N/A"; or - "At least one payment at the time of transfer" is "Confirmed" for ST5532 and field is not left blank; or - field has errors in format.	At least one payment at the time of transfer	Article 20(2)	Confirmation	Item 3.1 and 3.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980		
N76	ST5532	O	Payment exemption explanation	Confirmed	(TEXT-5000)		Box to complete may contain additional explanation. Field should be left blank where "At least one payment at the time of transfer" for ST5532 is Confirmed. 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 ST5532; or - field has errors in format.						
N77	ST5533	M	Degree of dependence on repayments confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and detailed explanation of the degree of dependence of the repayments of the holders of the securitisation position on the sale of assets securing the underlying exposures pursuant to Article 20(3) of Regulation (EU) 2017/2402.	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.	Repayment of the holders shall not have been structured to depend predominantly on the sale of assets.	Article 20(3)	Detailed Explanation	Item 3.4.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980		
N78	ST5533	M	Degree of dependence on repayments explanation	Not applicable, as the repayments to be made to the Noteholders under the Notes have not been structured to depend predominantly on the sale of the Mortgage Assets securing the Mortgage Loans. Reference is also made to section Section 6.2 (Description of Mortgage Loans), paragraph entitled "Mortgage Loan Types".	(TEXT-32762)		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.						
N79	ST5534	M	Compliance with risk retention requirements confirmation	Confirmed	(Confirmed/Unconfirmed)		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.						
N80	ST5534	M	Compliance with risk retention requirements explanation	Confirmed	(TEXT-10000)	Confirmation and concise explanation as to how the originator, sponsor or original lender of a non-ABCP securitisation comply with the risk retention requirement as provided for in Article 6(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.						
N81	ST5534	C	Retaining entity LEI	LEI of the entity (where available) that retains the material net economic interest pursuant to Article 21(1) of Regulation (EU) 2017/2402.	(LEI)		LEI field should be reported in Box to complete where available. Where reported, this LEI should end at "0000" dash. Only one LEI should be reported. Field codes are highlighted in amber where: - neither entity name nor entity LEI is reported - field has errors in format.						
N82	ST5534	C	Retaining entity name	Alpha Lux Invest, Duration Fund, Alpha Lux Invest, Duration Fund A8	(TEXT-100)		Entity name should be reported in Box to complete where LEI is not available for ST5534 Retaining entity LEI. Field codes are highlighted in amber where: - neither entity name nor entity LEI is reported - field has errors in format.						
N83	ST5534	M	Vertical slice	Is vertical slice in accordance with Article 6(3)(b) of Regulation (EU) 2017/2402 used for retaining the risk?	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box to complete should contain "Y" where vertical slice 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.	Compliance with risk retention requirements					
N84	ST5534	M	Seller's share	Is seller's share in accordance with Article 6(3)(b) of Regulation (EU) 2017/2402 used for retaining the risk?	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box to complete should contain "Y" where seller's share 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.		Article 21(2)	Concise Explanation	Item 3.1 of Annex 9 and Item 3.4.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980		
N85	ST5534	M	Randomly selected exposures kept on balance sheet	Is randomly selected exposures kept on balance sheet in accordance with Article 6(3) (c) of Regulation (EU) 2017/2402 used for retaining the risk?	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box to complete should contain "Y" where randomly selected exposures kept on balance sheet 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.						
N86	ST5534	M	First loss tranche	Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box 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 errors in format.						
N87	ST5534	M	First loss exposure in each asset indicator	Is first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402 used for retaining the risk?	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box 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 is left blank; or - all options are filled in with "N"; or - field has errors in format.						
N88	ST5534	M	No compliance with risk retention requirements	Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box 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 filled in with "Y"; or - all options are filled in with "N"; or - field has errors in format.						
N89	ST5534	M	Other option indicator	Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402? If yes, please describe the other option	(Y/N)		Only possible values in Box to complete are "Y" or "N". Box to complete should contain "Y" where other options 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.						

N00	ST5534	C	Other options used comment		(TEXT-5000)		Value should be reported in Box to complete when "Other option indicator" is reported with "Y" for ST5534. Field codes are highlighted in amber where it is not the case or field has errors in format.						
N01	ST5535	M	Mitigation of interest rates and currency risks confirmation	Confirmed	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation as to whether the interest rates and currency risks are appropriately mitigated and that measures are available to investor under Article 21(2) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber where: - field is left blank or - field is equal to "Unconfirmed"; or - field has errors in format.	Mitigation of interest rates (R) and currency risks (FX) risks.	A concise explanation as to whether the interest rates and currency risks are appropriately mitigated and that measures are taken to mitigate such risks and confirm that such measures are available to investors.	Article 21(2)	Concise Explanation	Item 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N02	ST5535	M	Mitigation of interest rates and currency risks explanation	The interest rate risks are appropriately mitigated, as the issuer will enter into a Swap Agreement with the Swap Counterparty and the Security Trustee in relation to the Mortgage Receivables to hedge the interest rate risk (if any) between (a) the interest to be received by the issuer on the relevant Mortgage Receivables and (b) the floating rate of interest due and payable by the issuer on the Floating Rate Notes. For further details, reference is made to section 5.4 (hedging) of the Prospectus. Furthermore, it is confirmed that the currency risk arising from the Transaction is appropriately mitigated given that the Notes will be denominated in euro, the interest on the Notes will be payable quarterly in euro in euro and the Mortgage Loans are denominated in euro (see also Condition 1 (Form, Denomination and Term), Condition 4(b) (Interest Payment) and Note Payment (Notes)).	(TEXT-10000)	No derivatives	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.	Derivatives Purchased/Sold by SPSE	A concise declaration that the SPSE has not entered into derivative contracts entered in the circumstances referred to in Article 21(2) of Regulation (EU) 2017/2402.	Article 21(2)	Concise Explanation	Item 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N03	ST5536	M	Derivatives not purchased/sold by SPSE confirmation	No derivatives	(Confirmed/Unconfirmed)	Confirmation and concise declaration that the SPSE has not entered into derivative contracts, except for the circumstances referred to in Article 21(2) of Regulation (EU) 2017/2402.	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.	Derivatives Purchased/Sold by SPSE	A concise declaration that the SPSE has not entered into derivative contracts entered in the circumstances referred to in Article 21(2) of Regulation (EU) 2017/2402.	Article 21(2)	Concise Explanation	Item 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N04	ST5536	M	Derivatives not purchased/sold by SPSE explanation	Other than the Swap Agreements, no derivative contracts are entered into by the issuer (except a replacement swap agreement following termination of a Swap Agreement. In particular, Condition 3 Item (m) (Coverage of the issuer of the Notes stipulates that the issuer shall not, enter into derivative contracts (other than a replacement swap agreement following termination of the Swap Agreement), except as provided for in the Transaction Documents. Reference is also made to ST5535 above in which it has been set out that the interest rate risk is appropriately mitigated with the Swap Agreements in place.	(TEXT-10000)	N/A	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.						
N05	ST5537	M	Common standards underwriting derivatives confirmation	Confirmed	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation on whether any hedging instruments used are underwritten and documented according to commonly accepted standards pursuant to Article 21(2) of Regulation (EU) 2017/2402.	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.	Derivatives using common standards	A concise explanation on whether any hedging instruments used are underwritten and documented according to commonly accepted standards.	Article 21(2)	Concise Explanation	Item 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N06	ST5537	C	Common standards underwriting derivatives explanation	Each Swap Agreement will be documented under a 2002 ISDA master agreement, including the schedule thereto, a credit support annex and a confirmation between the issuer, the relevant Swap Counterparty and the Security Trustee dated the Closing Date. Reference is also made to section 5.4 (hedging) of the Prospectus.	(TEXT-10000)	N/A	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.						
N07	ST5538	M	Referenced interest payments confirmation	Confirmed	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation on whether and how any referenced interest payments under the securitisation assets and liabilities are calculated by reference to generally used market interest rates or generally used sector rates reflective of the cost of funds pursuant to Article 21(2) of Regulation (EU) 2017/2402.	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 based on generally used interest rates	A concise explanation on whether and how any referenced interest payments under the securitisation assets and liabilities are calculated by reference to generally used market interest rates or generally used sector rates reflective of the cost of funds.	Article 21(2)	Concise Explanation	Item 2.2.2 and 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N08	ST5538	M	Referenced interest payments explanation	The Mortgage Interest Rate applicable to each Mortgage Receivable is a fixed rate which is to periodically reset from time to time in accordance with its Mortgage Conditions on any Mortgage Receivable Reset Date. Hence, any referenced interest payments under the Mortgage Loans and the rate of interest applicable to the Class A Notes are based on generally used market interest rates, or generally used sector rates reflective of the cost of funds, and do not reference complex formulae or derivatives. Reference is also made to section 7.5 (Interest rate (referring in respect of Mortgage Receivables)) of the Prospectus for a description of the interest rate (including including a statement on the reference rate being used for the mortgage loans and section 4.4 (Regulatory and Industry Compliance), under "EU STS Securitisation" item (i) of the Prospectus.	(TEXT-10000)	Confirmed	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.						
N09	ST5539	M	Acceleration notice / enforcement requirement confirmation	Confirmed	Confirmed/Unconfirmed	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 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.	No trapping of cash following enforcement or an acceleration notice	A declaration in general terms that each of the requirements of Article 21(4) of Regulation (EU) 2017/2402 are met.	Article 21(4)	Concise Explanation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N100	ST5539	M	Acceleration notice / enforcement requirement explanation	Following the delivery of an Enforcement Notice, no Enforcement Available Amount shall be retained in the issuer Accounts beyond what is necessary to discharge the costs and expenses likely to be incurred in connection with the ordinary operational functioning of the issuer (including any liquidation costs) or the ordinary repayment of amounts due to the Noteholders in accordance with the Post-Enforcement and Call Option Exercise Priority of Payments, unless exceptional circumstances (as to be determined by the Security Trustee) require that an amount is retained in the Issuer Accounts in order to be used, in the best interests of Noteholders, for purposes in order to avoid the deterioration in the credit quality of the Mortgage Loans. Reference is also made to the last paragraph of Section 5.2 (Priority of Payments) of the Prospectus. In addition, for the purpose of compliance with article 21(4) and article 21(9) of the EU Securitisation Regulation, (i) the issuance of an Enforcement Notice, delivery of which by the Security Trustee will trigger a change in the priorities of payments upon Enforcement and (ii) any change in the priorities of payment which will materially adversely affect the repayment of the Notes, will be reported to the Noteholders without undue delay (see also Condition 10 (Events of Default)).	(TEXT-10000)	Confirmed	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.						
N101	ST5540	M	No trapping of cash confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment following the delivery of enforcement or an acceleration notice pursuant to Article 21(4)(a) of Regulation (EU) 2017/2402.	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.	(a) No amount of cash shall be trapped	Confirmation that no cash would be trapped following the delivery of enforcement or an acceleration notice.	Article 21(4)(a)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N102	ST5540	O	No trapping of cash comment	Upon the issuance of an Enforcement Notice, no amount of cash shall be trapped in the Issuer Accounts. See also above under ST5539.	(TEXT-5000)	Confirmed	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.						
N103	ST5541	M	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 determined by the seniority of the securitisation position pursuant to Article 21(4)(b) of Regulation (EU) 2017/2402.	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.	(b) principal receipts shall be passed to investors	Confirmation that principal receipts from the underlying exposures are passed to the investors via sequential amortisation of the securitisation positions, as determined by the seniority of the securitisation position.	Article 21(4)(b)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N104	ST5541	O	Sequential amortisation comment	See 3.2 (Priority of Payments) of the Prospectus under "Priority of Payments in respect of principal". All proceeds are applied to redeem the most senior class of notes first.	(TEXT-5000)	Confirmed	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.						
N105	ST5542	M	Reversed repayment on seniority confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that the repayment of the securitisation positions is not to be reversed with regard to their seniority pursuant to Article 21(4)(c) of Regulation (EU) 2017/2402.	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.	(c) repayment shall not be reversed with regard to their seniority	Confirmation that the repayment of the securitisation position is not to be reversed with regard to their seniority.	Article 21(4)(c)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N106	ST5542	O	Reversed repayment on seniority comment	See 3.2 (Priority of Payments) of Prospectus under "Priority of Payments in respect of principal". All proceeds are applied to redeem the most senior class of notes first and the seniority of the notes cannot be reversed.	(TEXT-5000)	Confirmed	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.						
N107	ST5543	M	No automatic liquidation confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that no provisions require automatic liquidation of the underlying exposures at market value pursuant to Article 21(4)(d) of Regulation (EU) 2017/2402.	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.	(d) no provisions shall require automatic liquidation of the underlying exposures at market value	Confirmation that no provisions require automatic liquidation of the underlying exposures at market value.	Article 21(4)(d)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N108	ST5543	O	No automatic liquidation comment	Upon the issuance of an Enforcement Notice, no automatic liquidation for market value of the Mortgage Receivables is required under the Transaction Documents (see also Conditions C (Repayment), 10 (Events of Default) and 11 (Enforcement)) and Section 7.1 (Overseas, reporting and call) and section 4.4 (Regulatory and Industry Compliance), under "EU STS Securitisation" item (ii) of the Prospectus.	(TEXT-5000)	Confirmed	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.						
N109	ST5544	M	Non-sequential priority of payments confirmation	Confirmed	Confirmed/Unconfirmed/N/A	Confirmation and optional comment that 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 Article 21(5) of Regulation (EU) 2017/2402.	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.						
N110	ST5544	O	Non-sequential priority of payments triggers comment	Not applicable, as this is not a transaction featuring a non-sequential priority of payments.	(TEXT-5000)	Confirmed	Box to complete may contain the concise explanation where ST5544-Non-sequential priority of payments triggers confirmation is not "N/A". Field should be left blank where ST5544-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.	Securitizations featuring non-sequential priority of payments	Confirmation that transaction featuring non-sequential priority of payments includes triggers relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential payments in order of seniority.	Article 21(5)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	

N111	ST5544	M	Credit quality deterioration trigger confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and optional comment that such triggers include at least the deterioration in the credit quality of the underlying exposures below a predetermined threshold pursuant to Article 21(5) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field should be "N/A" where termination featuring non-sequential priority of payments. Boxes not include triggers relating to the performance of the underlying exposure resulting in the priority of payment reverting to sequential payments in order of seniority pursuant to Article 21(5) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field is equal to "N/A" and "Confirmed" is reported for ST5544 - Non-sequential priority of payments triggers confirmation; or - field has errors in format.		Confirmation that such triggers include at least the deterioration in the credit quality of the underlying exposures below a predetermined threshold.			
N112	ST5544	O	Credit quality deterioration trigger comment	Not applicable for this securitisation. The transaction is a fully sequential amortisation transaction, there is no revolving period other than for obligations and conditions to fund Further Advance Receivables, Forbear Mortgage Receivables and Non-First Mortgage Receivables (see section 5.2 (Priority of Payments) and 7.1 (Purchase, Repurchase and Sale) of the Prospectus.	TEXT-5000		Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format.					
N113	ST5554	M	Servicer expertise 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.					
N114	ST5554	M	Servicer expertise explanation	The issuer has, in accordance with the terms of the Servicing Agreement, appointed Fenerantis B.V. as its Servicer and Interest Administrative Services B.V. as the Back-up Servicer Facilitator to carry out (part of) the activities described in the Servicing Agreement. The Servicer is of the opinion that it has the required expertise in servicing mortgage loans which are of a similar nature as the Mortgage Loans within the meaning of Article 21(6) of the EU Securitisation Regulation, as all Mortgage Loans are originated, administered and serviced by the Servicer (please refer to item (3) under "EU STS Securitisation" of the Prospectus). The Servicer holds a license as an officer of credit (bankroetwettelijk) and intermediary (bemiddelaar) under the WvB. The Servicer provides collection and other services to and on behalf of the Original Lender on a day-to-day basis in relation to the Mortgage Loans and has more than five years' experience in servicing exposures of the Original Lender of a similar nature to those securitised and has well documented and adequate policies, procedures and risk management controls relating to the servicing of exposures (see also Section 3.5 (Original Lender and Servicer) and 6.3 (Origination and Approval)).	TEXT-3270	Confirmation and detailed explanation on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and procedures intended to ensure compliance with these requirements pursuant to Article 21(8) (b) 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.	Required expertise from the servicer and policies and adequate procedures and risk management controls in place	A detailed explanation on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and procedures intended to ensure compliance with these requirements.	Article 21(8)	Detailed Explanation	Item 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N115	ST5545	M	Early termination confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation, where applicable, on revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers pursuant to Article 21(6) of Regulation (EU) 2017/2402	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; or - field is equal to "Unconfirmed"; or - field has errors in format.	Revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers	A concise explanation, where applicable, on how the provisions in Art 21(6)(a) of Regulation (EU) 2017/2402 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) 2019/980
N116	ST5545	C	Early termination explanation	N/A	TEXT-10000		Box to complete should contain the concise explanation where ST5545-Early termination confirmation is not "N/A". Field should be left blank where ST5545-Early termination confirmation is equal to "N/A". Field codes are highlighted in amber where it is not the case or field has errors in format.					
N117	ST5546	M	Credit quality deterioration trigger confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation, where applicable, on deterioration in the credit quality of the underlying exposures pursuant to Article 21(6) (a) of Regulation (EU) 2017/2402	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 - "Unconfirmed" is reported; or - "N/A" is not reported and ST5545-Early termination confirmation is "N/A"; or - "N/A" is reported and ST5545-Early termination confirmation is not "N/A"; or - field has errors in format.	(a) deterioration in the credit quality of the underlying exposures	A concise explanation where applicable, on how the provisions in Art 21(6)(a) of Regulation (EU) 2017/2402 are reflected in the transaction documentation.	Article 21(6)(a)	Concise Explanation	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N118	ST5546	C	Credit quality deterioration trigger explanation	N/A	TEXT-10000		Box to complete should contain the concise explanation where ST5546-Credit quality deterioration trigger confirmation is not "N/A". Field should be left blank where ST5546-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.					
N119	ST5547	M	Insolvency-related event confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation, where applicable, on occurrence of an insolvency-related event of the originator or servicer pursuant to Article 21(6) (b) of Regulation (EU) 2017/2402	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 - "Unconfirmed" is reported; or - "N/A" is not reported and ST5545-Early termination confirmation is "N/A"; or - "N/A" is reported and ST5545-Early termination confirmation is not "N/A"; or - field has errors in format.	(b) occurrence of an insolvency-related event of the originator or servicer	A concise explanation, where applicable, on how the provisions or triggers in Art 21(6)(b) of Regulation (EU) 2017/2402 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) 2019/980
N120	ST5547	C	Insolvency-related event explanation	N/A	TEXT-10000		Box to complete should contain the concise explanation where ST5547-insolvency-related event confirmation is equal to "N/A". Field should be left blank where ST5547-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.					
N121	ST5548	M	Pre-determined threshold value confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation, where applicable, on value of the underlying exposures held by the SPV falls below a pre-determined threshold pursuant to Article 21(6) (c) of Regulation (EU) 2017/2402	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 - "Unconfirmed" is reported; or - "N/A" is not reported and ST5545-Early termination confirmation is "N/A"; or - "N/A" is reported and ST5545-Early termination confirmation is not "N/A"; or - field has errors in format.	(c) value of the underlying exposures held by the SPV falls below a pre-determined threshold	A concise explanation, where applicable, on how the provisions or triggers in Art 21(6)(c) of Regulation (EU) 2017/2402 are reflected in the transaction documentation, using cross-references to the relevant sections of the underlying documentation where the information can be found	Article 21(6)(c)	Concise Explanation	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N122	ST5548	C	Pre-determined threshold value explanation	N/A	TEXT-10000		Box to complete should contain the concise explanation where ST5548-Pre-determined threshold value confirmation is equal to "N/A". Field should be left blank where ST5548-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.					
N123	ST5549	M	New underlying exposures failure generation confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and concise explanation, where applicable, on a failure to generate sufficient new underlying exposures meeting pre-determined credit quality (trigger for termination of the revolving period) under Article 21(6) (d) of Regulation (EU) 2017/2402	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 - "Unconfirmed" is reported; or - "N/A" is not reported and ST5545-Early termination confirmation is "N/A"; or - "N/A" is reported and ST5545-Early termination confirmation is not "N/A"; or - field has errors in format.	(d) a failure to generate sufficient new underlying exposures meeting pre-determined credit quality (trigger for termination of the revolving period)	A concise explanation, where applicable, on how the provisions in Art 21(6)(d) of Regulation (EU) 2017/2402 are reflected in the transaction documentation.	Article 21(6)(d)	Concise Explanation	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N124	ST5549	C	New underlying exposures failure generation explanation	N/A	TEXT-10000		Box to complete should contain the concise explanation where ST5549-New underlying exposures failure generation confirmation is not "N/A". Field should be left blank where ST5549-New underlying exposures failure generation confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N125	ST5550	M	Participant duties confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that the transaction documentation specifies all of the requirements under Article 21(7) (a) of Regulation (EU) 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 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) information regarding contractual obligations of the servicer and trustee	Confirmation that the transaction documentation specifies all of the requirements under Article 21(7) (a) of Regulation (EU) 2017/2402.	Article 21(7)(a)	Confirmation	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N126	ST5550	O	Participant duties comment	The Servicing Agreement sets out the contractual obligations, duties and responsibilities of the servicer (Section 3.5 (Original Lender and Servicer) and Section 7.4 (Servicing Agreement)) of the Prospectus. The Trust Deed sets out the contractual obligations, duties and responsibilities of the Security Trustee (Section 3.1 (Security Trustee) and Section 4.1 (Terms and Conditions)). The Administration Agreement sets out the contractual obligations, duties and responsibilities of the Issuer Administrator (Section 3.6 (Issuer Administrator) and Section 7 (Administration Agreement)) of the Prospectus.	TEXT-5000		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N127	ST5551	M	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 responsibilities necessary to ensure that a default by or an insolvency of the servicer does not result in a termination of services, such as a contractual provision which enables the replacement of the servicer in	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) Servicing Continuity Provisions	Confirmation that the securitisation 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) 2019/980
N128	ST5551	O	Servicing Continuity comment	The issuer has, in accordance with the terms of the Servicing Agreement, appointed Interest Administrative Services B.V. as the Back-up Servicer Facilitator, to assist the Issuer and the Security Trustee in appointing a substitute servicer in the event the Servicing Agreement is terminated in respect of the Servicer. Reference is also made to Section 3.10 (Back-up Servicer Facilitator) and 7.4 (Servicing Agreement) of the Prospectus. Furthermore, Clause 21 (Termination) of the Servicing Agreement stipulates the processes and responsibilities regarding the substitution of the servicer in	TEXT-5000		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					

N29	ST5552	M	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 217(1) (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of derivative counterparties in the case of their default, insolvency, and any other specified events, where applicable.	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 a derivative. Field codes are highlighted in amber when: - field is left blank; 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 217(1) (c) of Regulation (EU) 2017/2402.	Article 217(1)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N30	ST5552	O	Derivative Counterparty Continuity comment	Each Swap Agreement has provisions requiring replacement of the swap counterparties in the event of their default or insolvency (see Part 5 of the Schedule to the Swap Agreement and in the Credit Support Annex entered into in respect of the Swap Agreements), which requires the swap counterparty to take certain remedial actions as necessary to avoid a negative impact on the ratings of the Notes.	TEXT-5000		Box to complete may contain additional explanation.						
N31	ST5553	M	Liquidity Provider Continuity confirmation	N/A	Confirmed/Unconfirmed/N/A	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 212(1) (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of liquidity providers in the case of their default, insolvency, and any other specified events, where applicable.	N/A should only be reported where not applicable. Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.						
N32	ST5553	O	Liquidity Provider Continuity comment	N/A	TEXT-5000		Box to complete may contain additional explanation.		Confirmation that the transaction documentation satisfies all of the information under Article 212(1) (c) of Regulation (EU) 2017/2402.	Article 217(1)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N33	ST5553	M	Account Bank Continuity confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 212(1) (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of the account bank in the case of their default, insolvency, and any other specified events, where applicable.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.						
N34	ST5553	O	Account Bank Continuity comment	Clause 7 (Term, Termination and Replacement) of the Issuer Account Agreement provides for provisions in relation to the replacement of the account bank in the case of their default, insolvency and other specified events, where applicable.	TEXT-5000		Box to complete may contain additional explanation.						
N35	ST5555	M	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 relating to the debt situations set out in Article 219 of Regulation (EU) 2017/2402.	Field codes are highlighted in amber when: - 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 problem loans	Confirmation that the underlying documentation sets out in clear and consistent terms, definitions, remedies and actions relating to the debt situations set out in Article 219 of Regulation (EU) 2017/2402.	Article 219	Confirmation	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N36	ST5555	O	Debt situation documentation comment	The Servicer confirmed and covenanted in clause 18 Item (E) of the Servicing Agreement that it will provide Mortgage Loan Services with respect to the Mortgage Loans, the Mortgage, the Borrower Pledge(s) and other collateral security in such manner as a reasonably prudent provider of services such as the Mortgage Loan Services related to Dutch residential mortgages would in respect of such mortgage loan services. Section 6.3 (Or-Option and servicing) of the Prospectus sets out under the paragraph Special Servicing the remedies and actions relating to delinquency and default of debtor, debt restructuring, debt forgiveness, forbearance, losses, charge-offs, recovery and other asset performance remedies in respect of the Mortgage Loans.	TEXT-5000		Box to complete may contain additional explanation.						
N37	ST5556	M	Priorities of payment and triggered events confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Article 219 of Regulation (EU) 2017/2402.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.		Confirmation that the securitisation documentation sets out in clear and consistent terms, definitions, remedies and actions relating to the debt situations set out in Article 219 of Regulation (EU) 2017/2402.	Article 219	Confirmation	Item 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N38	ST5556	O	Priorities of payment and triggered events comment	The Revenue Priority of Payments and Redemption Priority of Payments are set forth in clause 5 of the Trust Deed and the First Enforcement and Call Option Exercise Priority of Payments is set forth in clause 7 of the Trust Deed. Condition 10 (Events of Default) of the Notes specifies the events triggering delivery of an Enforcement Notice. Delivery of an Enforcement Notice, which event triggers changes to the Priorities of Payments, will be reported in accordance with Condition 10. Furthermore, any change in the Priorities of Payments which will materially adversely affect the repayment of the securitisation position or any other significant event, including but not limited to: (i) a material breach of the obligations laid down in the Transaction Documents, including any remedy, waiver or consent subsequently provided in relation to such a breach, (ii) a change in the structural features that can materially impact the performance of the securitisation (as a change in the risk characteristics of the securitisation or of the Mortgage Loans that can materially impact the performance of the securitisation), (iii), in the event the transaction described in this Prospectus is at some point in time designated as an EU STS Securitisation, the securitisation ceases to meet the EU STS Requirements or where competent authorities have taken remedial or administrative actions; or (iv) any material amendments to transaction documents that is reported by the Issuer Administrator, on behalf of the Issuer, to Noteholders without delay, subject to Dutch and European Union law governing the protection of confidentiality of information and the processing of personal data in order to avoid potential breaches of such law as well as any confidentiality obligation relating to customer, original lender or debtor information, unless such confidential information is anonymised or aggregated. Reference is also made to Section 8 (General) Item 16 of the Prospectus.	TEXT-5000		Box to complete may contain additional explanation.		Priorities of payment and trigger events	Confirmation that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Article 219 of Regulation (EU) 2017/2402.	Article 219	Confirmation	Item 3.4.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N39	ST5557	M	Timely resolution of conflicts confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that the provisions under Article 215(1) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Timely resolution of conflicts between classes of investors & responsibilities of trustee	Confirmation that the provisions under Article 215(1) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.	Article 215(1)	Confirmation	Item 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N40	ST5557	O	Timely resolution of conflicts comment	Condition 14 (Meetings of Noteholders, Modification/Consent/Waiver of the Notes, and Schedule 1) Provisions for Meetings of Noteholders) in the Trust Deed contain clear provisions for convening meetings of Noteholders, voting rights of the Noteholders, the procedures in the event of a conflict between Classes and the responsibilities of the Security Trustee in this respect and therefore the provisions of article 215(1) of the EU Securitisation Regulation relating to the timely resolution of conflicts are met. Reference is also made to Section 4.1 (Terms and Conditions) of the Prospectus and to Schedule 1 of the Trust Deed.	TEXT-5000		Box to complete may contain additional explanation.						
N41	ST5558	M	Historical Default and Loss Performance Data confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that the data required to be made available under Article 221(2) of Regulation (EU) 2017/2402 is available on static and dynamic historical data and loss performance.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Should potential investor ask for historical data, then the originator should confirm that the information will be available on demand.					
N42	ST5558	O	Historical Default and Loss Performance Data comment	The Reporting Entity (in its capacity as SPV under the EU Securitisation Regulation) (or any agent acting on its behalf) has provided to potential investors (i) the information regarding the Mortgage Receivables pursuant to article 221(2) of the EU Securitisation Regulation over the past 5 years as set out in section 6.1 (Disaffirmation Tables), a draft of which was made available to such potential investors prior to the pricing of the Notes and (ii) the liability cash flow model as referred to in article 221(2) of the EU Securitisation Regulation published by Bloomberg and inter prior to the pricing of the Notes and (iii) an ongoing basis make the liability cash flow model published by Bloomberg and inter available to Noteholders and, upon request, to potential investors in accordance with article 221(3) of the EU Securitisation Regulation. Reference is also made to Section 8 (General) Item 24 of the Prospectus for a description of the information that is or will be provided to investors.	TEXT-5000		Box to complete may contain additional explanation.		Historical Default and Loss Performance Data	Confirmation that the data required to be made available under Article 221(2) of Regulation (EU) 2017/2402 is available, stated clearly where the information can be found.	Article 221(2)	Confirmation	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N43	ST5558	C	Historical Default and Loss Performance Data location	Bloomberg and inter prior to the pricing of the Notes and (iii) on an ongoing basis make the liability cash flow model published by Bloomberg and inter available to Noteholders and, upon request, to potential investors in accordance with article 221(3) of the EU Securitisation Regulation. Reference is also made to Section 8 (General) Item 24 of the Prospectus for a description of the information that is or will be provided to investors.	TEXT-1000		Statement where the data required to be made available under Article 221(2) of Regulation (EU) 2017/2402 can be found.						
N44	ST5559	M	Sample external verification confirmation	Confirmed	Confirmed/Unconfirmed	Confirmation and optional comment that a sample of the underlying exposures was subject to external verification prior to the issuance of the securities by an appropriate and independent party.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - 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 221(2)	Confirmation	N/A	
N45	ST5559	O	Sample external verification comment	A sample of Mortgage Receivables has been externally verified by an appropriate and independent party prior to the date of the Prospectus (see also Section 8 (General) Item 20 of the Prospectus). The Sellers confirm no significant adverse findings have been found. In addition, a sample of the Mortgage Loan Criteria against the entire loan-to-be data logs in respect of the German Portfolio is verified and no adverse findings have been found. The Further Advance Receivables, Partial Mortgage Receivables or Non-First Mortgage Receivables sold by the relevant Seller to the issuer after the Closing Date will not be subject to an agreed-upon procedures review. In addition, a sample of the Mortgage Loan Criteria against the entire loan-to-be data logs in respect of the Belgian Portfolio is verified and no adverse findings have been found. The Further Advance Receivables, Partial Mortgage Receivables or Non-First Mortgage Receivables sold by the relevant Seller to the issuer after the Closing Date will not be subject to an agreed-upon procedures review.	TEXT-5000		Box to complete may contain additional explanation.						
N46	ST5560	M	Liability cash flow model confirmation (prior pricing)	Confirmed	Confirmed/Unconfirmed	Confirmation that a liability cash flow model is available to potential investors prior to pricing and location where this information is available pursuant to Article 221(3) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).					
N47	ST5560	C	Location of liability cash flow model	The Reporting Entity (in its capacity as SPV under the EU Securitisation Regulation) (or any agent acting on its behalf) has provided to potential investors (i) the information regarding the Mortgage Receivables pursuant to article 221(2) of the EU Securitisation Regulation over the past 5 years as set out in section 6.1 (Disaffirmation Tables), a draft of which was made available to such potential investors prior to the pricing of the Notes and (ii) the liability cash flow model as referred to in article 221(2) of the EU Securitisation Regulation published by Bloomberg and inter prior to the pricing of the Notes and (iii) on an ongoing basis make the liability cash flow model published by Bloomberg and inter available to Noteholders and, upon request, to potential investors in accordance with article 221(3) of the EU Securitisation Regulation. Reference is also made to Section 8 (General) Item 24 of the Prospectus for a description of the information that is or will be provided to investors.	TEXT-10000		Box to complete should contain the location where this information is available and may contain any additional explanation.						
N48	ST5560	M	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 investors upon request pursuant to Article 221(3) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber when: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Availability of a liability cash flow model to potential investors	Confirmation that a liability cash flow model is available to potential investors prior to pricing and state clearly where this information is available. After pricing, confirmation that such information has been made available to potential investors upon request.	Article 221(3)	Confirmation	N/A	
N49	ST5560	O	Liability cash flow model comment (after pricing)	The Reporting Entity (in its capacity as SPV under the EU Securitisation Regulation) (or any agent acting on its behalf) has provided to potential investors (i) the information regarding the Mortgage Receivables pursuant to article 221(2) of the EU Securitisation Regulation over the past 5 years as set out in section 6.1 (Disaffirmation Tables), a draft of which was made available to such potential investors prior to the pricing of the Notes and (ii) the liability cash flow model as referred to in article 221(2) of the EU Securitisation Regulation published by Bloomberg and inter prior to the pricing of the Notes and (iii) on an ongoing basis make the liability cash flow model published by Bloomberg and inter available to Noteholders and, upon request, to potential investors in accordance with article 221(3) of the EU Securitisation Regulation. Reference is also made to Section 8 (General) Item 24 of the Prospectus for a description of the information that is or will be provided to investors.	TEXT-5000		Box to complete may contain the concise explanation.						

N10	ST561	M	Environmental performance availability	Not Available	N/A/Available/Not Available	Confirmation and concise explanation on whether the information related to the environmental performance of the assets financed by residential loans or auto loans/leases is available pursuant to Article 7 (1)(a) of Regulation (EU) 2017/2402 and a statement where that information is to be found pursuant to Article 2(4) of Regulation (EU) 2017/2402.	<p>Box to complete should contain the confirmation indicator:</p> <ul style="list-style-type: none"> - "Available" where information is available; - "Not Available" where information is not available and STSSD-Underlying exposures classification is equal to "Residential mortgages" or "Auto loans/leases"; - "NA" only where STSSD-Underlying exposures classification is not equal to "Residential mortgages" or "Auto loans/leases" <p>Field codes are highlighted in amber where:</p> <ul style="list-style-type: none"> - field is left blank; or - field is equal to "Not available"; or - "NA" is reported and STSSD-Underlying exposures classification is equal to "Residential mortgages" or "Auto loans/leases"; or - "NA" is not reported and STSSD-Underlying exposures classification is not equal to "Residential mortgages" or "Auto loans/leases"; or - field has errors in format. 	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, or auto loans or leases is available pursuant to Article 7 (1)(a) of Regulation (EU) 2017/2402 and a statement where that information is to be found.	Article 2(4)	Concise Explanation	N/A
N11	ST561	C	Environmental performance explanation	The Reporting Entity, in its capacity as SPSE under the EU Securitisation Regulation confirms that it will report on the environmental performance of the Mortgage Receivables, to the extent such information is available, in accordance with Article 2(2)(b) of the EU Securitisation Regulation. Reference is also made to Section 8 (Element) Item 21 of the Prospectus and section 4.4 (Regulatory and Industry Compliance), under "EU STS Securitisation" Item (C) of the Prospectus.	(TEXT-1000)		<p>When Environment performance confirmation for ST561 is 'Available', box to complete should contain a statement indicating the section where the information is disclosed.</p> <p>When Environment performance confirmation for ST561 is different from 'Available', box to complete should be left empty.</p> <p>Field codes are highlighted in amber where it is not the case or field has errors in format.</p>					
N12	ST562	M	Article 7 compliance confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and optional comment that the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/2402.	<p>Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).</p> <p>Field codes are highlighted in amber where:</p> <ul style="list-style-type: none"> - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. 					
N13	ST562	O	Article 7 compliance comment	Confirmed	(TEXT-5000)		<p>Box to complete may contain additional explanation.</p> <p>Field codes are highlighted in amber where the field has errors in format.</p>					
N14	ST562	M	Underlying information confirmation	Confirmed	(Confirmed/Unconfirmed)		<p>Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).</p> <p>Where no potential investor 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.</p> <p>Field codes are highlighted in amber where:</p> <ul style="list-style-type: none"> - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. 					
N15	ST562	O	Underlying information comment	The Reporting Entity (or any agent acting on its behalf) has undertaken in the Transparency Reporting Agreement to make the relevant information pursuant to Article 7 of the EU Securitisation Regulation, to the extent applicable, available to the Noteholders, the competent authorities referred to in Article 29 of the EU Securitisation Regulation and, upon request, potential investors. Under the Transparency Reporting Agreement, the Reporting Entity has instructed the Issuer Administrator to fulfil these reporting requirements on its behalf. Copies of the final Transaction Documents and the Prospectus shall be published by means of the EU Securitisation Repository no later than fifteen (15) calendar days after the Closing Date. For the purposes of compliance with Article 7(2) of the EU Securitisation Regulation, the Reporting Entity, in its capacity as SPSE under the EU Securitisation Regulation, the Seller, in their capacity as originator under the EU Securitisation Regulation and the Original Lender in its capacity as originator under the EU Securitisation Regulation have, in accordance with Article 7(2) of the EU Securitisation Regulation, designated amongst themselves the SPSE as the Reporting Entity to take responsibility for compliance with Article 7 of the EU Securitisation Regulation and to fulfil the information requirements pursuant to points (a), (b), (c), (d), (e), (f) and (g) of Article 7(1) and Article 22 (5) of the EU Securitisation Regulation (see also section 5.8 (Transparency Reporting Agreement)). As to the pre-pricing information, each of the Reporting Entity (or any agent acting on its behalf) confirm that they have made available to potential investors before pricing the information under point (a) of Article 7, paragraph 1, of the EU Securitisation Regulation upon request and the information under points (b) and (c) of Article 7, paragraph 1, Article 22(1) and Article 22 (5) of the EU Securitisation Regulation in draft form. As to the post-pricing information, the SPSE as Reporting Entity will (or will procure that any agent will on its behalf) for the purposes of Article 7 of the EU Securitisation Regulation from the Spring Date, publish by no later than the relevant Notes Payment Date (a) a quarterly investor report in respect of each Notes Calculation Period, as required by and in accordance with Article 7(1)(g) of the EU Securitisation Regulation and the Article 7 Technical Standards, which shall be provided in the form of the Transparency Investor Report simultaneously with the relevant loan-by-loan information and (b) the relevant loan-by-loan information in relation to the Mortgage Receivables in respect of each Notes Calculation Period, as required by and in accordance with Article 7(1)(d) of the EU Securitisation Regulation and the Article 7 Technical Standards, which shall be provided in the form of the Transparency Data Tape simultaneously with the relevant quarterly investor report. In addition, the Reporting Entity (or any agent on its behalf) will publish or make otherwise available the reports and information referred to above as required under Article 7 and Article 22 of the EU Securitisation Regulation by means of the EU SR Repository. The Reporting Entity (or any agent acting on its behalf) shall make the information described in subparagraph (f) and (g) of Article 7(1) of the EU Securitisation Regulation available without delay.	(TEXT-5000)	<p>Confirmation and optional comment that the information required by Article 7(1) (a) has been made available to potential investors before pricing upon request pursuant to Article 22 (5) of Regulation (EU) 2017/2402.</p> <p>Field codes are highlighted in amber where the field has errors in format.</p>	Originator and sponsor responsible for compliance with Article 7	Confirmation that: the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/2402; the information required by Article 7(1) (a) has been made available to potential investors before pricing upon request; the information required by Article 7(1) (b) to (d) has been made available before pricing at least in draft or initial form.	Article 23(5)	Confirmation	N/A	
N16	ST562	M	Before pricing documentation confirmation	Confirmed	(Confirmed/Unconfirmed)		<p>Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).</p> <p>Field codes are highlighted in amber where:</p> <ul style="list-style-type: none"> - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format. 					
N17	ST562	O	Before pricing documentation comment	The Reporting Entity (or any agent acting on its behalf) has undertaken in the Transparency Reporting Agreement to make the relevant information pursuant to Article 7 of the EU Securitisation Regulation, to the extent applicable, available to the Noteholders, the competent authorities referred to in Article 29 of the EU Securitisation Regulation and, upon request, potential investors. Under the Transparency Reporting Agreement, the Reporting Entity has instructed the Issuer Administrator to fulfil these reporting requirements on its behalf. Copies of the final Transaction Documents and the Prospectus shall be published by means of the EU Securitisation Repository no later than fifteen (15) calendar days after the Closing Date. For the purposes of compliance with Article 7(2) of the EU Securitisation Regulation, the Reporting Entity, in its capacity as SPSE under the EU Securitisation Regulation, the Seller, in their capacity as originator under the EU Securitisation Regulation and the Original Lender in its capacity as originator under the EU Securitisation Regulation have, in accordance with Article 7(2) of the EU Securitisation Regulation, designated amongst themselves the SPSE as the Reporting Entity to take responsibility for compliance with Article 7 of the EU Securitisation Regulation and to fulfil the information requirements pursuant to points (a), (b), (c), (d), (e), (f) and (g) of Article 7(1) and Article 22 (5) of the EU Securitisation Regulation (see also section 5.8 (Transparency Reporting Agreement)). As to the pre-pricing information, each of the Reporting Entity and the issuer confirm that they have made available to potential investors before pricing the information under point (a) of Article 7, paragraph 1, of the EU Securitisation Regulation upon request and the information under points (b) and (c) of Article 7, paragraph 1, Article 22(1) and Article 22 (5) of the EU Securitisation Regulation in draft form. As to the post-pricing information, the SPSE as Reporting Entity will (or will procure that any agent will on its behalf) for the purposes of Article 7 of the EU Securitisation Regulation from the Spring Date, publish by no later than the relevant Notes Payment Date (a) a quarterly investor report in respect of each Notes Calculation Period, as required by and in accordance with Article 7(1)(g) of the EU Securitisation Regulation and the Article 7 Technical Standards, which shall be provided in the form of the Transparency Investor Report simultaneously with the relevant loan-by-loan information and (b) the relevant loan-by-loan information in relation to the Mortgage Receivables in respect of each Notes Calculation Period, as required by and in accordance with Article 7(1)(d) of the EU Securitisation Regulation and the Article 7 Technical Standards, which shall be provided in the form of the Transparency Data Tape simultaneously with the relevant quarterly investor report. In addition, the Reporting Entity (or any agent on its behalf) will publish or make otherwise available the reports and information referred to above as required under Article 7 and Article 22 of the EU Securitisation Regulation by means of the EU SR Repository. The Reporting Entity (or any agent acting on its behalf) shall make the information described in subparagraph (f) and (g) of Article 7(1) of the EU Securitisation Regulation available without delay.	(TEXT-5000)	<p>Confirmation and optional comment that the information required by Article 7(1) (b) to (d) has been made available before pricing at least in draft or initial form pursuant to Article 22 (5) of Regulation (EU) 2017/2402.</p> <p>Field codes are highlighted in amber where the field has errors in format.</p>						