

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background information: Article of Regulation (EU) 2019/980	
N0	STSS3	C	STS notification identifier		(NOTIFICATION ID)	The unique identifier as assigned by ESMA to the previously notified STS notification.	STS notification identifier for STS notifications reported before the release of the new ESMA Register of STS notifications. This field should be the same as the entry in STSS4 - Securitisation unique identifier. 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 - STSS4 - 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 (STSS4 - Securitisation unique identifier suffixed by a 2-digits classification code). This field should be left blank otherwise.	Notification identifier	Where reporting an update, the unique reference number assigned by ESMA to the previously notified STS notification.	N/A	General Information		
N1		M	Securitisation type	Public	{LIST}	Securitisation type may be 'Public' or 'Private'	Only possible values in Box to complete are "Public" and "Private" Field codes are highlighted in amber if the field is left blank or has errors in format.	Securitisation type		N/A	General Information		
N2	STSS0	M	Designated Entity LEI	3TK20IVIU8J3ZUOQE75	{LEI}	The LEI of the Designated Entity in accordance with Article 27(1) of Regulation (EU) 2017/2402	The NRE code assigned to the STS notification reporting entity should be authorised for this Designated Entity LEI for the date at which the notification will be submitted as final. Field codes are highlighted in amber if the field is left blank or has errors in format. Note: The relevant competent authority of the Designated entity is requested during the registration process of that Designated Entity into the STS register system.	First contact point	Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority	Article 27(1)	General Information	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N3	STSS1	C	Instrument ISIN	IT0005559478;IT0005559486;IT0005559494	{ISIN}	Where available, the international security identification code(s) (ISIN).	ISIN (12-character alphanumeric code) should be reported in Box to complete where available. Where multiple ISIN codes are reported, ";" separator should be used without any space. The same ISIN should not be reported multiple times. Field codes are highlighted in amber where: - the field has errors in format; or - the fields STSS1-ISIN, STSS1-Instrument code type and STSS1- Instrument code are left blank	Instrument identification code	Where available, the international security identification code (ISIN) or codes. If no ISIN is available, then any other unique securities code assigned to this securitisation.				
N4	STSS1	C	Instrument code type		{ALPHANUM-35}	If no ISIN is available, the name of the unique securities code assigned to this securitisation	Instrument code type and Instrument code should be reported in Box to complete where ISIN is not available. To be used to define the instrument code type (such as CUSIP). Where no international code is assigned to this securitisation, at least one internal code should be reported in field STSS1-Instrument code and "INTERNAL" should be reported in this field. Where multiple codes are reported, ";" separator should be used without any space between each code type. That may lead to repetition of the same code type (CUSIP,CUSIP). Field codes are highlighted in amber where: - STSS1-Instrument code type is left blank whereas STSS1-Instrument code is reported; or - the fields STSS1-ISIN, STSS1-Instrument code type and STSS1- Instrument code are left blank; or - field has errors in format.						
N5	STSS1	C	Instrument code		{TEXT-100}	If no ISIN is available, any other unique securities code such as a CUSIP, assigned to this securitisation	Instrument code type and instrument code should be reported in Box to complete where ISIN is not available. To be used to report the instrument code that is not ISIN (such as CUSIP). Where no international code is assigned to this securitisation, at least one internal code should be reported in this field. Where multiple codes are reported, ";" separator should be used without any space between each code. That may lead to repetition of the same code type (CUSIP_Value,CUSIP_Value). Field codes are highlighted in amber where: - STSS1-Instrument code is left blank whereas STSS1-Instrument code type is reported; or - fields STSS1-ISIN, STSS1-Instrument code type and STSS1- 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	STSS2	C	Originator LEI	3TK20IVIU8J3ZUOQE75	{LEI}	The LEI of the originator(s)	Originator LEI should be reported in Box to complete for each originator in that securitisation. At least one Sponsor LEI or Originator LEI should be provided. Reported LEIs should exist at the GLEIF database. Where multiple LEI are reported, ";" separator should be used without any space Field codes are highlighted in amber where: - neither Sponsor LEI nor Originator LEI is reported; or - field has errors in format.	Legal Entity Identifier (LEI)	The LEI of the originator(s) and sponsor(s) and, where available, original lender(s).	N/A	General Information	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980	
N7	STSS8	C	Originator country	NETHERLANDS	{COUNTRY_EU}	The country of establishment of the originator(s)	When only one originator is reported, please use this Box to complete to report the unique country. Select the relevant EEA country in the drop-down list of Box to complete. Field codes are highlighted in amber where: - both Originator country and Originator country (if multiple countries) are left blank where Originator 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), SSPE(s) and original lender(s).	Article 18 and 27(3)	General Information	N/A	
N7	STSS8	C	Originator country (if multiple countries)		{COUNTRY_EU_LIST}	The country of establishment of the originator(s) (if multiple originators from different countries)	When several originators are reported, please use this Box to complete to report the full list of countries. ";" separator should be used between each EEA country (in the same order used for the originator LEI). That may lead to repetition of the same country (IRELAND;ITALY;IRELAND;CZECHIA). Field codes are highlighted in amber where: - both Originator country and Originator country (if multiple countries) are left blank where originator LEI is reported; or - both Originator country and Originator country (if multiple countries) are filled-in; or - the number of Originator 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), SSPE(s) and original lender(s).	Article 18 and 27(3)	General Information	N/A	

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N8	ST52	C	Sponsor LEI		{LEI}	The LEI of the sponsor(s)	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. Where multiple LEI are reported, ";" separator should be used without any space Field codes are highlighted in amber where: - neither Sponsor LEI nor Originator LEI is reported; or - field has 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}	The country of establishment of the sponsor(s)	When only one sponsor is reported, please use this Box to complete to report the unique country. Select the relevant EEA country in the drop-down list of Box to complete. Field codes are highlighted in amber where: - both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor 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), SSPE(s) and original lender(s).	Article 18 and 27(3)	General Information	N/A
N9	ST58	C	Sponsor country (if multiple countries)		{COUNTRY_EU_LIST}	The country of establishment of the sponsor(s) (if multiple sponsors from different countries)	When several sponsors are reported, please use this Box to complete to report the full list of countries. ";" 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;ITALY;IRELAND;CZECHIA) Field codes are highlighted in amber where: - both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEI is reported; or - both Sponsor country and Sponsor country (if multiple countries) are filled-in; or - the number of Sponsor LEIs is different from the number of Sponsor countries (if multiple countries); or - only one country is reported; or - field has errors in format.					
N10	ST52	O	Original Lender LEI	3TK20IVIU8J3ZUOQE75	{LEI}	The LEI of the original lender(s) (where available)	Original lender LEI should be reported in Box to complete where available. Where reported, this LEI should exist at the GLEIF database. Where multiple LEI are reported, ";" separator should be used without any space Field codes are highlighted in amber where the field has errors in format.	Legal Entity Identifier (LEI)	The LEI of the originator(s) and sponsor(s) and, where available, original lender(s).	N/A	General Information	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N11	ST58	O	Original Lender Country	NETHERLANDS	{COUNTRY_WORLD}	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 LEI 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), SSPE(s) and original lender(s).	Article 18 and 27(3)	General Information	N/A
N11	ST58	C	Original Lender Country (if multiple countries)		{COUNTRY_WORLD_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. ";" separator should be used between each country (in the same order used for the original lender LEI). That may lead to repetition of the same country (IRELAND;ITALY;IRELAND;CZECHIA). Field codes are highlighted in amber where: - the original lender country is not consistent with the Original lender LEI; or - both Original lender country and Original lender Country (if multiple countries) are filled-in; or - the number of Original lender LEIs is different from the number of Original lender countries (if multiple countries); or - only one country is reported; or - field has errors in format.					
N12	ST58	O	SSPE Country	ITALY	{COUNTRY_EU}	The country of establishment of the SSPE(s)	SSPE country should be reported in Box to complete where available. When several SSPEs exist and they have the same country, please fill-in the country only once. Select the relevant EEA country in the drop-down list. Field codes are highlighted in amber where the field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), SSPE(s) and original lender(s).	Article 18 and 27(3)	General Information	N/A
N12	ST58	C	SSPE Country (if multiple countries)		{COUNTRY_EU_LIST}	The country of establishment of the SSPE(s) (if multiple SSPEs from different countries)	When several SSPEs exist and they do not have the same country, please use this Box to complete to report the full list of EEA countries. ";" separator should be used between each country. That may lead to repetition of the same country (IRELAND;ITALY;IRELAND;CZECHIA). Field codes are highlighted in amber where: - both SSPE country and SSPE Country (if multiple countries) are filled-in; or - only one country is reported; or - field has errors in format.					
N14	ST54	M	Non-ABCP securitisation unique identifier	3TK20IVIU8J3ZUOQE75N2D2302	{SECURITISATION ID}	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224	The unique non-ABCP securitisation identifier which remains unchanged throughout the entire securitisation life cycle – consists of the following components: a) The Legal Entity Identifier (LEI) of the initial disclosure reporting entity under the disclosure reports which submitted the initial information; b) The letter 'N' for non-ABCP securitisation; c) The four-digit year that the first securities of the securitisation were issued (e.g. 2009); 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, 03 if this is the third securitisation in that year, and so on. In the event of multiple simultaneous securitisations, the disclosure template reporting entity can define the order of each securitisation at its discretion. Field codes are highlighted in amber if the field is left blank or has errors in format.	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224.	N/A	General Information	N/A
N15	ST54	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.					

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N16	ST554	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.					
N17	ST554	C	Multiple STS notifications comment		(TEXT-5000)		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.					
N18	ST555	C	Prospectus Country	LUXEMBOURG	(COUNTRY_EU)	For public securitisations that are not exempt from the obligation to publish a prospectus, the country of the relevant competent authority issuing the prospectus should be provided	Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank. For public securitisations that are not exempt from the obligation to publish a prospectus, select the relevant EEA country in the drop-down list. 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.					
N19	ST555	C	Prospectus identifier	C-029045	(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 15 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	ST555	C	Exemption on Prospectus		(TEXT-5000)	Where the public securitisation is exempt from publishing a prospectus, 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.					
N21	ST5511	M	Issue date	2023-09-12	(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	ST556	C	Securitisation Repository name	European DataWarehouse GmbH	(LIST)	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/sites/default/files/library/esma_register_secx.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	ST557	M	Securitisation name	Leone Arancio RMBS 2023-1	(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	ST5510	M	Underlying exposures classification	residential mortgages	(LIST)	The type of underlying exposures including: 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.	Only possible values in Box to complete are: - residential mortgages - commercial mortgages - credit facilities provided to individuals for personal, family or household consumption purposes; - credit facilities, including loans and leases, provided to any type of enterprise or corporation; - auto loans/leases - credit-card receivables - trade receivables - others Select in the drop-down list the relevant Underlying exposures classification. Field codes are highlighted in amber if the field is left blank or has errors in format.	Underlying exposures 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 201(1) of Regulation (EU) No 575/2013 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 offices 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 exposures that are considered by the originator or sponsor to constitute a distinct asset type on the basis of internal methodologies and parameters;	N/A	General Information	N/A

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N26	STSS12	F	Initial Notification date		{DATE_TEXT-YYYY-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 traditional securitisations meeting the STS requirements (https://www.esma.europa.eu/sites/default/files/library/esma33-128-760_securitisations_designated_as_sts_as_from_01_01_2019_regulation_2402_2017_2.xlsx). 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	STSS12	M	Last notification date	2023-09-19	{DATE_TEXT-YYYY-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. The notification may be submitted as a draft notification in advance of the issue date of the securitisation but will 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 - last notification date is in the future; or - field has errors in format	Notification date	The date of notification to ESMA.	N/A	General Information	N/A
N28	STSS13	M	Authorised Third party flag	Y	{Y/N}	Where an authorised third-party has provided STS verification services in accordance with Article 27(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 27(2) of Regulation (EU) 2017/2402, a statement that compliance with the STS criteria was confirmed by that authorised third party firm.	Article 27(2)	General Information	N/A
N29	STSS13	C	Authorised Third party statement	Prime Collateralised Securities (PCS) EU SAS has verified that the Leone Arancio RMB5 2023-1 securitisation complies with the STS criteria.	{TEXT-5000}	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, a statement that compliance with the STS criteria was confirmed by that authorised third party firm.	Field is mandatory in box to complete when Authorised Third Party flag for STSS13 is reported with "Y". Field codes are highlighted in amber where - field 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	STSS14	C	Authorised Third Party name	Prime Collateralised Securities (PCS) EU SAS	{TEXT-100}	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the authorised third party	Field is mandatory in box to complete when Authorised Third Party flag for STSS13 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.					
N31	STSS14	C	Authorised Third party country	FRANCE	{COUNTRY_EU}	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the country of establishment of the authorised third party	Field is mandatory in box to complete when Authorised Third Party flag for STSS13 is reported with "Y". 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.	Authorised Third party	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment.	Article 27(2)	General Information	N/A
N32	STSS15	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 SecReg (https://www.esma.europa.eu/sites/default/files/library/esma33-128-777_list_of_designated_competent_authorities_under_securitisation_regulation.pdf)	Field is mandatory in box to complete when Authorised Third Party for STSS13 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 SecReg (https://www.esma.europa.eu/sites/default/files/library/esma33-128-777_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 27(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorised it.	Article 27(2)	General Information	N/A
N33	STSS17	M	Originator (or original lender) is not a Credit institution	N	{Y/N}	A check box as to whether the originator or original lender is a credit institution or investment firm established in the Union.	Check box in Box to complete should contain "N" where the originator or original lender is a credit institution or investment firm established in the Union. Check box in Box to complete should contain "Y" where the originator or original lender is not a credit institution nor investment firm established in the Union. Field codes are highlighted in amber if the field is left blank or has errors in format.	Originator (or original lender) not a credit institution	A "Yes" or "No" statement as to whether the originator or original lender is not a credit institution or investment firm established in the Union.	Article 27(3)	Confirmation	N/A
N34	STSS18	M	Credit granting criteria compliance confirmation	N/A	{Confirmed/Unconfirmed/N/A}	Confirmation and optional comment that the originator's or original lender's credit-granting criteria, processes and systems in place are executed in accordance with Article 9 of Regulation (EU) 2017/2402 where the Originator (or original lender) is not a Credit 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 (STSS17 check-box is "N"). 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 STSS17 field is "N"; or - "N/A" is reported in Box to complete and STSS17 field is "Y"; or - field has errors in format.	Confirmation that the credit granting complies with Article 9	Where the answer to field STS17 is "Yes", confirmation that the originator's or original lender's credit-granting criteria, processes and systems in place are executed in accordance with Article 9 of Regulation (EU) 2017/2402.	Article 27(3)	Confirmation	0
N35	STSS18	O	Credit granting criteria compliance comment		{TEXT-5000}	Box to complete may contain additional explanation.	Field should be left blank where STSS18-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	STSS19	M	Credit granting criteria supervision confirmation	N/A	{Confirmed/Unconfirmed/N/A}	Confirmation and optional comment that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported where the originator or original lender is a credit institution or investment firm established in the Union (STSS17 field is "N"). 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 STSS17 field is "N"; or - "N/A" is reported in Box to complete and STSS17 field is "Y"; or - field has errors in format.	Confirmation that the credit granting is subject to supervision	Where the answer to field STS17 is "Yes", confirmation that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision.	Article 27(3)	Confirmation	N/A

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background Information: Article of Regulation (EU) 2019/980	
N37	STSS19	O	Credit granting criteria supervision comment		{TEXT-5000}		Box to complete may contain additional explanation. Field should be left blank where STSS19-Credit granting criteria supervision confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or the field has errors in format.						
N38	STSS20	M	True sale or assignment transfer 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.						
N39	STSS20	M	True sale or assignment transfer explanation		{TEXT-10000}	Pursuant to the Master Receivables Purchase Agreement, the Originator has assigned and transferred without recourse (<i>pro soluto</i>) to the Issuer, and the Issuer has purchased without recourse (<i>pro soluto</i>) from the Originator, the Initial Portfolio and, on a revolving basis, the Originator will assign and transfer without recourse (<i>pro soluto</i>) to the Issuer, and the Issuer will purchase without recourse (<i>pro soluto</i>) from the Originator, Subsequent Portfolios of Receivables arising out of the Mortgage Loans. The Receivables included in the Initial Portfolio and in each Subsequent Portfolio represent (in the case of the Initial Portfolio), and will represent (in the case of each Subsequent Portfolio), a plurality of monetary claims identifiable as a pool (<i>pluralità di crediti pecuniari individuabili in blocco</i>), pursuant to articles 1 and 4 of the Securitisation Law and the implementing regulations to article 58 of the Consolidated Banking Act and are identified (in the case of the Initial Portfolio), and will be identified (in the case of each Subsequent Portfolio), on the basis of the Criteria specified in the Master Receivables Purchase Agreement, such as to assure the economic and juridical homogeneity of the same. The transfer of the Receivables comprised in the Initial Portfolio has been rendered enforceable against the Debtors and any third party creditors of the Originator (including any insolvency receiver of the same) through (i) the publication of a notice of transfer in the Official Gazette No. 105 Part II of 7 September 2023, and (ii) the registration of the transfer in the companies' register of Milan on 6 September 2023 (for further details, see the section headed "Description of the Transaction documents - The Master Receivables Transfer Agreement" of the Prospectus (as defined below)). The true sale nature of the transfer of the Receivables and the validity and enforceability of the same is covered by the legal opinion issued by the legal counsel to the Sole Arranger, which may be disclosed to any relevant competent authority referred to in article 29 of the EU Securitisation Regulation.	Confirmation and concise explanation on how the transfer of the underlying exposures is made by means of true sale or transfer with the same legal effect in a manner that is enforceable against the seller or any third party pursuant to Article 20(1) of Regulation (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.	Transfer of the underlying exposures by true sale or assignment	A concise explanation of how the transfer of the underlying exposures is made by means of true sale or transfer with the same legal effect in a manner that is enforceable against the seller or any third party.	Article 20(1)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
N40	STSS21	M	Subject to severe clawback	N	{Y/N}		A check box as to whether any of the severe clawback provisions referred to in Article 20(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Y"; or - field has errors in format.		No severe clawback				
N41	STSS21	C	Subject to severe clawback explanation		{TEXT-10000}		A concise explanation on whether any of the severe clawback provisions referred to in Article 20(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation. The field should be left blank when "Subject to severe clawback" check-box is "N". Field codes are highlighted in amber where: - field is left blank and "Subject to severe clawback" check-box is "Y"; or - field is not left blank and "Subject to severe clawback" check-box is "N"; or - field has errors in format.			A concise explanation on whether any of the severe clawback provisions referred to in Article 20(2)(a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Article 20(2)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N42	STSS22	M	Clawback provisions exemption confirmation	N/A	{Confirmed/Unconfirmed/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.		Exemption for clawback provisions in national insolvency laws	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	STSS22	O	Clawback provisions exemption comment		{TEXT-5000}		Box to complete may contain additional explanation. Field should be left blank where STSS22-Clawback provisions exemption confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.						
N44	STSS23	M	The seller is not the original lender flag	N	{Y/N}		Indicator that the seller is not the original lender Field codes are highlighted in amber if the field is left blank or has errors in format.						
N45	STSS23	M	Transfer where the seller is not the original lender confirmation	N/A	{Confirmed/Unconfirmed/N/A}		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported where the seller is the original lender and STSS23 check-box is "N". Field codes are highlighted in amber where: - field is left blank; or - "Unconfirmed" is reported; or - "N/A" is not reported and STSS23 check-box is "N"; or - "N/A" is reported and STSS23 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 20(3) of Regulation (EU) 2017/2402.	Article 20(4)	Confirmation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N46	STSS23	C	Transfer where the seller is not the original lender explanation		{TEXT-10000}		Box to complete should contain the concise explanation where STSS23-Transfer where the seller is not the original lender confirmation is not "N/A". Field should be left blank where STSS23-Transfer where the seller is not the original lender confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.						
N47	STSS24	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 at 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. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.						
N48	STSS24	C	Transfer at a later stage explanation		{TEXT-10000}		Box to complete should contain the concise explanation where STSS24-Transfer at a later stage confirmation is not "N/A". Field should be left blank where STSS24-Transfer at a later stage confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.		Transfer performed by means of an assignment and perfected at a later stage	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.	Article 20(5)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N49	STSS24	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 Field codes are highlighted in amber where: - field is left blank; or - 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 SSPE from enforcing its rights.			

FSD reference	RTS field code	Mandatory/ Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background Information: Article of Regulation (EU) 2019/980
N50	STSS24	O	Alternative mechanism comment		{TEXT-5000}	originator would not prejudice or prevent the SSPE from enforcing its rights pursuant to Article 20(5) of Regulation (EU) 2017/2402.	Box to complete may contain the concise explanation where STSS24-Alternative mechanism confirmation is not "N/A". Field should be left blank where STSS24-Alternative mechanism confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N51	STSS25	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.	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.	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	STSS25	M	Representations and warranties explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that, as at the Effective Date, each Receivable is fully and unconditionally owned and available directly to the Originator and, to the best of its knowledge, is not subject to any lien (pignoramento), seizure (sequestro) or other charge in favour of any third party (except any charge arising from the applicable mandatory law) or otherwise in a condition that can be foreseen to adversely affect the enforceability of the transfer of the Receivables under the Master Receivables Purchase Agreement and is freely transferable to the Issuer.	{TEXT-10000}	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that, as at the Effective Date, each Receivable is fully and unconditionally owned and available directly to the Originator and, to the best of its knowledge, is not subject to any lien (pignoramento), seizure (sequestro) or other charge in favour of any third party (except any charge arising from the applicable mandatory law) or otherwise in a condition that can be foreseen to adversely affect the enforceability of the transfer of the Receivables under the Master Receivables Purchase Agreement and is freely transferable to the Issuer.	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	STSS26	M	Underlying exposures eligibility criteria confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SSPE meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis pursuant to Article 20(7) 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.					
N54	STSS26	M	Underlying exposures eligibility criteria explanation	Under the Master Receivables Purchase Agreement, the Receivables included in each Portfolio to be transferred (i) shall meet the Common Criteria specified in Schedule 1 of the Master Receivables Purchase Agreement, and (ii) may meet, in addition to the Common Criteria, further Specific Criteria which may be from time to time selected or completed or filled in, as the case may be, by the Originator at the time of each transfer, and notified in the relevant Subsequent Portfolio Transfer Proposal, provided that the Specific Criteria may only restrict the Subsequent Portfolio offered for sale as resulting from the application of the Common Criteria. Furthermore, a list of the Specific Criteria selected by the Originator for the transfer of the Initial Portfolio is in Schedule 2, Part II of the Master Receivables Purchase Agreement (Specific Criteria for the transfer of the Initial Portfolio) (for further details, see the section headed "Master Portfolio" of the Prospectus).	{TEXT-10000}	Under the Master Receivables Purchase Agreement, the Receivables included in each Portfolio to be transferred (i) shall meet the Common Criteria specified in Schedule 1 of the Master Receivables Purchase Agreement, and (ii) may meet, in addition to the Common Criteria, further Specific Criteria which may be from time to time selected or completed or filled in, as the case may be, by the Originator at the time of each transfer, and notified in the relevant Subsequent Portfolio Transfer Proposal, provided that the Specific Criteria may only restrict the Subsequent Portfolio offered for sale as resulting from the application of the Common Criteria. Furthermore, a list of the Specific Criteria selected by the Originator for the transfer of the Initial Portfolio is in Schedule 2, Part II of the Master Receivables Purchase Agreement (Specific Criteria for the transfer of the Initial Portfolio) (for further details, see the section headed "Master Portfolio" 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.					
N55	STSS26	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 their active portfolio management on a discretionary basis pursuant to Article 20(7) 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.	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 SSPE meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis; - the selection and transfer of the 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 their 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	STSS26	M	Underlying exposures selection processes explanation	Under the Master Receivables Purchase Agreement, the Receivables included in each Portfolio to be purchased by the Issuer shall be, with respect to the Initial Portfolio, and will be, with respect to each Subsequent Portfolio, selected on the basis of the Common Criteria and the Specific Criteria pursuant to the Master Receivables Purchase Agreement (for further details, please see section "Master Portfolio" of the Prospectus). Furthermore, the disposal of the Receivables by the Issuer is permitted following the delivery of a Trigger Notice, in accordance with Condition 14 (Enforcement) and with the relevant provisions of the Intercreditor Agreement, or following the exercise by the Originator of certain option rights connected with the purchase of single Receivables or, as the case may be, the Master Portfolio under the Transaction Documents. Under the terms of the Master Receivables Purchase Agreement, the Issuer has granted to the Originator an option right to repurchase single Receivables: (i) in the event that the limits under clause 4 (Renegotiations) of the Servicing Agreement are exceeded; or (ii) in case of a request by the Debtor to the Servicer of a renegotiation, suspension or moratorium, in accordance with any applicable law or other regulatory provisions (including, for avoidance of doubts, any request under the provisions of article 1202 of the Italian civil code); or (iii) without prejudice to clause 4.1 of the Servicing Agreement, in case of Defaulted Receivables or (iv) where a breach of representations and warranties in respect of certain Receivables has occurred (or may occur) and has not been remedied nor is capable of being remedied, provided that: (i) the total amount of Receivables so repurchased during each calendar year does not exceed 5% of the aggregate Outstanding Principal Due of all the Mortgage Loans included in the Master Portfolio, and (ii) following each such repurchase the condition precedents set out in Clause 7.1.5 of the Master Receivables Purchase Agreement is satisfied. In addition, under the terms of the Master Receivables Purchase Agreement, the Issuer has granted to the Originator an option right to repurchase the Master Portfolio on any Payment Date, provided that: (i) the price for the repurchase of the Master Portfolio is equal to the amount necessary for the Issuer to redeem in full the Notes and discharge all the obligations that, according to the Post-Trigger Notice Priority of Payments, rank higher than or pari passu with the Notes, (ii) the Originator has notified the Issuer in writing (with copy to the Representative of the Noteholders) at least 20 (twenty) Business Days before the repurchase date, and (iii) the Originator has delivered to the Issuer solvency certificates dated no more than 10 (ten) Business Days before the date of exercise of such repurchase right. Therefore, none of the Transaction Documents provide for (i) a portfolio management which makes the performance of the Securitisation dependent both on the performance of the Receivables and on the performance of the portfolio management of the Securitisation, thereby preventing any investor in the Notes from modelling the credit risk of the Receivables without considering the portfolio management strategy of the Servicers; or (ii) a portfolio management which is performed for speculative purposes aiming to achieve better performance, increased yield, overall financial returns or other purely financial or economic benefit.	{TEXT-10000}	Under the Master Receivables Purchase Agreement, the Receivables included in each Portfolio to be purchased by the Issuer shall be, with respect to the Initial Portfolio, and will be, with respect to each Subsequent Portfolio, selected on the basis of the Common Criteria and the Specific Criteria pursuant to the Master Receivables Purchase Agreement (for further details, please see section "Master Portfolio" of the Prospectus). Furthermore, the disposal of the Receivables by the Issuer is permitted following the delivery of a Trigger Notice, in accordance with Condition 14 (Enforcement) and with the relevant provisions of the Intercreditor Agreement, or following the exercise by the Originator of certain option rights connected with the purchase of single Receivables or, as the case may be, the Master Portfolio under the Transaction Documents. Under the terms of the Master Receivables Purchase Agreement, the Issuer has granted to the Originator an option right to repurchase single Receivables: (i) in the event that the limits under clause 4 (Renegotiations) of the Servicing Agreement are exceeded; or (ii) in case of a request by the Debtor to the Servicer of a renegotiation, suspension or moratorium, in accordance with any applicable law or other regulatory provisions (including, for avoidance of doubts, any request under the provisions of article 1202 of the Italian civil code); or (iii) without prejudice to clause 4.1 of the Servicing Agreement, in case of Defaulted Receivables or (iv) where a breach of representations and warranties in respect of certain Receivables has occurred (or may occur) and has not been remedied nor is capable of being remedied, provided that: (i) the total amount of Receivables so repurchased during each calendar year does not exceed 5% of the aggregate Outstanding Principal Due of all the Mortgage Loans included in the Master Portfolio, and (ii) following each such repurchase the condition precedents set out in Clause 7.1.5 of the Master Receivables Purchase Agreement is satisfied. In addition, under the terms of the Master Receivables Purchase Agreement, the Issuer has granted to the Originator an option right to repurchase the Master Portfolio on any Payment Date, provided that: (i) the price for the repurchase of the Master Portfolio is equal to the amount necessary for the Issuer to redeem in full the Notes and discharge all the obligations that, according to the Post-Trigger Notice Priority of Payments, rank higher than or pari passu with the Notes, (ii) the Originator has notified the Issuer in writing (with copy to the Representative of the Noteholders) at least 20 (twenty) Business Days before the repurchase date, and (iii) the Originator has delivered to the Issuer solvency certificates dated no more than 10 (ten) Business Days before the date of exercise of such repurchase right. Therefore, none of the Transaction Documents provide for (i) a portfolio management which makes the performance of the Securitisation dependent both on the performance of the Receivables and on the performance of the portfolio management of the Securitisation, thereby preventing any investor in the Notes from modelling the credit risk of the Receivables without considering the portfolio management strategy of the Servicers; or (ii) a portfolio management which is performed for speculative purposes aiming to achieve better performance, increased yield, overall financial returns or other purely financial or economic benefit.	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	STSS27	M	Homogeneity of assets confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and detailed explanation as to the homogeneity of the pool of underlying exposures backing the securitisation pursuant to Article 20(8) of Regulation (EU) 2017/2402. For that purpose, include a reference to the EBA RTS on homogeneity (Commission Delegated Regulation (EU) [2019/1851], and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	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 EBA RTS on homogeneity (Commission Delegated Regulation (EU) [XX/XXXX]), and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	Article 20(8)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N58	STSS27	M	Homogeneity of assets explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that the Receivables included in each Portfolio are homogeneous in terms of asset type taking into account the specific characteristics relating to the cash flows of the asset type including their contractual, credit-risk and prepayment characteristics, given that: (i) all Receivables have been or will be, as the case may be, purchased based on credit standards that the Originator applies to sales on long-term credits of its products and services of the type similar to those that give rise to the Receivables; (ii) all Receivables are serviced by ING Bank according to similar servicing procedures; (iii) all Receivables fall or will fall, as the case may be, within the same asset category of the relevant Regulatory Technical Standards named "residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 20(1) of Regulation (EU) No 575/2013 of the European Parliament and of the Council (3) and qualifying for the credit quality step 2 or above as set out in Part Three, Title II, Chapter 2 of that Regulation"; and (iv) as at the relevant Valuation Date all Debtors are (or will be, as the case may be) resident in the Republic of Italy.	{TEXT-32767}	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that the Receivables included in each Portfolio are homogeneous in terms of asset type taking into account the specific characteristics relating to the cash flows of the asset type including their contractual, credit-risk and prepayment characteristics, given that: (i) all Receivables have been or will be, as the case may be, purchased based on credit standards that the Originator applies to sales on long-term credits of its products and services of the type similar to those that give rise to the Receivables; (ii) all Receivables are serviced by ING Bank according to similar servicing procedures; (iii) all Receivables fall or will fall, as the case may be, within the same asset category of the relevant Regulatory Technical Standards named "residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 20(1) of Regulation (EU) No 575/2013 of the European Parliament and of the Council (3) and qualifying for the credit quality step 2 or above as set out in Part Three, Title II, Chapter 2 of that Regulation"; and (iv) as at the relevant Valuation Date all Debtors are (or will be, as the case may be) resident in the Republic of Italy.	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.					
N59	STSS28	M	No re-securitisation confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment 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.	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.	Article 20(9)	Confirmation	Item 2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N60	STSS28	O	No re-securitisation comment	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that each Portfolio does not comprise any securitisation positions.	{TEXT-5000}	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that each Portfolio does not comprise any securitisation positions.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N61	STSS29	M	Soundness of the underwriting standards (ordinary course of business) confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and detailed explanation as to whether the underlying exposures were originated in the lender's ordinary course of business and whether the applied underwriting standards were no less stringent than those applied at the same time of origination to exposures that were not securitised pursuant to Article 20(10) 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.					
N62	STSS29	M	Soundness of the underwriting standards (ordinary course of business) explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that the Receivables are originated in the ordinary course of the Originator's business pursuant to Credit and Collection Policies that are no less stringent than those that the Originator applies at the time of the origination of similar receivables not been assigned in the context of the Securitisation.	{TEXT-32767}	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that the Receivables are originated in the ordinary course of the Originator's business pursuant to Credit and Collection Policies that are no less stringent than those that the Originator applies at the time of the origination of similar receivables not been assigned in the context of the Securitisation.	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.					

FSD reference	RTS field code	Mandatory/ Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background Information: Article of Regulation (EU) 2019/980
N63	STSS29	M	Soundness of the underwriting standards (disclosure) confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and detailed explanation as to whether the underwriting standards and any material changes from prior underwriting standards have been or will be fully disclosed to potential investors without undue delay pursuant to Article 20(10) 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.					
N64	STSS29	M	Soundness of the underwriting standards (disclosure) explanation	Under the Intercreditor Agreement, the Originator has undertaken, to fully disclose to Noteholders and potential investors, without undue delay, the underwriting standards pursuant to which the Receivables have been originated and any changes to the Credit and Collection Policies.	{TEXT-32767}		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.		A detailed explanation: - as to whether the underlying exposures were originated in the lender's ordinary course of business and whether the applied underwriting standards were no less stringent than those applied at the same time of origination to exposures that were not securitised. - as to whether the underwriting standards and any material changes from prior underwriting standards have been or will be fully disclosed to potential investors without undue delay. - on how securitisations where the underlying exposures are residential loans, the pool of underlying exposures meet the requirement of the second paragraph of Article 20(10) of Regulation (EU) 2017/2402. - as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 8 of Directive 2008/48/EC[3] or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU[4] or, where applicable, equivalent requirements in third countries.	Article 20(10)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N65	STSS29	M	Residential Loan requirement confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and detailed explanation on how securitisations where the underlying exposures are residential loans, the pool of underlying exposures meet the requirement of the second paragraph of Article 20(10) of Regulation (EU) 2017/2402.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported only for non Residential loans. Field codes are highlighted in amber where: - field is left blank; or - "Unconfirmed" is reported; or - "N/A" is not reported and STSS10 field is not "residential mortgages"; or - "N/A" is reported and STSS10 field is "residential mortgages"; or - field has errors in format.	Soundness of the underwriting standard				
N66	STSS29	C	Residential Loan requirement explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that each Real Estate Asset is residential and complies with all applicable laws and regulations as to their use (<i>destinazione d'uso</i>) as residential properties; furthermore, all Receivables fall or will fall, as the case may be, within the same asset category of the relevant Regulatory Technical Standards named "residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 20(11) of Regulation (EU) No 575/2013 of the European Parliament and of the Council (3) and qualifying for the credit quality step 2 or above as set out in Part Three, Title I, Chapter 2 of that Regulation". Furthermore, under the Warranty and Indemnity Agreement, the Originator has represented that the Receivables, being mortgage loans, have not been marketed and underwritten on the premise that the borrower was made aware that the information provided might not be verified by the lender.	{TEXT-32767}		Box to complete should contain the concise explanation where STSS29-Residential Loan requirement confirmation is not "N/A". Field should be left blank where STSS29-Residential Loan requirement confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N67	STSS29	M	Borrower's creditworthiness assessment confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and detailed explanation as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 8 of Directive 2008/48/EC[3] or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU[4] or, where applicable, equivalent requirements in third countries.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
N68	STSS29	M	Borrower's creditworthiness assessment explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that it has assessed the Debtors' creditworthiness in accordance with the requirements set out in article 124-bis of the Consolidated Banking Act implementing in Italy the provisions of article 8 of Directive 2008/48/EC.	{TEXT-32767}		Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.					
N69	STSS30	M	Originator/Lender Expertise confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those securitised pursuant to Article 20(10) 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.	Originator/Lender Expertise	A detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those securitised.	Article 20(10)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N70	STSS30	M	Originator/Lender Expertise explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that it has at least 5 years of expertise in originating receivables of a similar nature to those assigned under the Securitisation.	{TEXT-32767}		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.					
N71	STSS31	M	Defaulted or restructured exposures confirmation	Confirmed	{Confirmed/Unconfirmed}	A detailed explanations as to whether: -the transferred underlying exposures do not include, at the time of selection, defaulted exposures (or restructured exposures) as defined in Article 20(11) of Regulation (EU) 2017/2402. - the requirements referred to in Article 20(11) (a) (i) and (ii) of Regulation (EU) 2017/2402 are met; - the requirements referred to in Article 20(11) (b) of Regulation (EU) 2017/2402 are met; - the requirements referred to in Article 20(11) (c) of Regulation (EU) 2017/2402 are met.	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.					
N72	STSS31	M	Defaulted or restructured exposures explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that (i) no Mortgage Loan falls within the definition of unlikely to pay debt (<i>indadempienza probabile</i>) or defaulted debt (<i>credito in sofferenza</i>), restructured debt (<i>credito ristrutturato</i>) or a debt that is in the process of being restructured (<i>credito in corso di ristrutturazione</i>) under the Bank of Italy supervisory regulations (<i>Istruzioni di Vigilanza</i>) or under the Credit and Collection Policies, and that each Portfolio does not include Receivables qualified as exposures in default within the meaning of article 178, paragraph 1, of Regulation (EU) no. 575/2013 or as exposures to a credit-impaired debtor or guarantor, who, to the best of knowledge of the Originator: (a) is insolvent or subject to any insolvency event; (b) has been declared insolvent or had a court grant his creditors a final non-appealable right of enforcement or material damages as a result of a missed payment within three (3) years prior to the date of origination or has undergone a debt-restructuring process with regard to his non-performing exposures within three years prior to the relevant Subsequent Portfolio Effective Date to the Issuer; (c) was registered, at the time of origination, on a public credit registry as an entity with adverse credit history due to reasons that are relevant for the purposes of the credit risk assessment; or (d) has a credit assessment or a credit score indicating that the risk of contractually agreed payments not being made is significantly higher than the ones of comparable exposures held the Originator which have not been assigned under the Securitisation.	{TEXT-32767}		Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Transferred underlying exposures without exposures in default	A detailed explanations as to whether: -the transferred underlying exposures do not include, at the time of selection, defaulted exposures (or restructured exposures) as defined in Article 20(11) of Regulation (EU) 2017/2402. - the requirements referred to in Article 20(11) (a) (i) and (ii) of Regulation (EU) 2017/2402 are met. - the requirements referred to in Article 20(11) (b) of Regulation (EU) 2017/2402 are met; - the requirements referred to in Article 20(11) (c) of Regulation (EU) 2017/2402 are met.	Article 20(11)	Detailed Explanation	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N73	STSS32	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(12) 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	STSS32	O	At least one payment at the time of transfer comment	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that on the Effective Date and on any relevant Valuation Date thereafter, with respect to each Receivable, the relevant Debtor has made at least one payment.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N75	STSS32	C	Payment exemption	N/A	{LIST}	Select the exemption that applies under Article 20(12) of Regulation (EU) 2017/2402 for revolving securitisations backed by exposures payable in 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 populated for STSS32 indicating whether, at the time of transfer of the exposures, the debtors have made at least one payment pursuant to Article 20(12) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - "At least one payment at the time of transfer" is "Unconfirmed" for STSS32 and field is left blank or equal to "No exemption" or "N/A"; or - "At least one payment at the time of transfer" is "Confirmed" for STSS32 and field is not left blank; or - field has errors in format.	At least one payment at the time of transfer	A confirmation whether, at the time of transfer of the exposures, the debtors have made at least one payment. A confirmation whether or not the exemption under Article 20(12) of Regulation (EU) 2017/2402 applies.	Article 20(12)	Confirmation	Items 3.3 and 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background Information: Article of Regulation (EU) 2019/980
N76	STSS32	O	Payment exemption explanation		{TEXT-5000}		Box to complete may contain additional explanation. Field should be left blank where "At least one payment at the time of transfer" for STSS32 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 STSS32; or - field has errors in format.					
N77	STSS33	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(13) 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.	A 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.	Article 20(13)	Detailed Explanation	Item 3.4.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N78	STSS33	M	Degree of dependence on repayments explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that Debtors' repayment of Receivables under the Mortgage Loans is not predominantly dependent on the sale of the Real Estate Assets.	{TEXT-32767}		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	STSS34	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	STSS34	M	Compliance with risk retention requirements explanation	Under the Transaction Documents, the Originator has undertaken to the Issuer, the Representative of the Noteholders and the Underwriter to (i) retain with effect from the Issue Date and maintain (on an ongoing basis) a material net economic interest of not less than 5 per cent. in the Securitisation in accordance with option 3 (a) of article 6 of the EU Securitisation Regulation (or any other permitted alternative method thereafter) until the Final Maturity Date; (ii) comply with the requirements from time to time applicable to originators set forth in articles 6, 7 and 9 of the EU Securitisation Regulation; and (iii) provide on a timely basis adequate disclosure of all information required to be made available to the Noteholders by ING pursuant to article 5 of the EU Securitisation Regulation, subject always to any requirement of law. (For further information, please see the relevant section entitled "Regulatory Disclosure and Retention Undertaking" under the Prospectus).	{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 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	STSS34	C	Retaining entity LEI	3TKZ0VUJ8J3ZU0QE75	{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 field should be reported in Box to complete where available. Where reported, this LEI should exist at the GLEIF database. 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	STSS34	C	Retaining entity name	ING Bank N.V.	{TEXT-100}	Name of the entity (where LEI is not available) that retains the material net economic interest pursuant to Article 21(1) of Regulation (EU) 2017/2402.	Entity name should be reported in Box to complete where LEI is not available for STSS34-Retaining entity LEI. Field codes are highlighted in amber where: - neither entity name nor entity LEI is reported - field has errors in format.					
N83	STSS34	M	Vertical slice	Y	{Y/N}	Is vertical slice in accordance with Article 6(3)(a) of Regulation (EU) 2017/2402 used for retaining the risk?	Only possible values in Box to complete are "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.		A concise explanation as to how the originator, sponsor or original lender of a non-ABCP securitisation comply with the risk retention requirement as provided for in Article 6 of Regulation (EU) 2017/2402.			
N84	STSS34	M	Seller's share	N	{Y/N}	Is seller's share in accordance with Article 6(3)(b) of Regulation (EU) 2017/2402 used for retaining the risk?	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.	Compliance with risk retention requirements	An indication which entity retains the material net economic interest and which option is used for retaining the risk including: (1) vertical slice in accordance with Article 6(3)(a) of Regulation (EU) 2017/2402; (2) seller's share in accordance with Article 6(3)(b) of Regulation (EU) 2017/2402; (3) randomly-selected exposures kept on balance sheet, in accordance with Article 6(3) (c) (3) of Regulation (EU) 2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402; (5) first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402; (6) no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402; (7) other options used.	Article 21(1)	Concise Explanation	Item 3.1 of Annex 9 and Item 3.4.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N85	STSS34	M	Randomly-selected exposures kept on balance sheet	N	{Y/N}	Is randomly-selected exposures kept on balance sheet, in accordance with Article 6(3) (c) (3) of Regulation (EU) 2017/2402 used for retaining the risk?	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	STSS34	M	First loss tranche	N	{Y/N}	Is first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402 used for retaining the risk?	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	STSS34	M	First loss exposure in each asset indicator	N	{Y/N}	Is first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402 used for retaining the risk?	Only possible values in 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	STSS34	M	No compliance with risk retention requirements	N	{Y/N}	Is there no compliance with risk retention requirements set out in Article 6(3) of Regulation (EU) 2017/2402?	Only possible values in Box to complete are "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	STSS34	M	Other option indicator	N	{Y/N}	Is other options used for retaining the risk pursuant to Article 21(1) of Regulation (EU) 2017/2402? If Yes please provide the used option.	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.					
N90	STSS34	C	Other options used comment		{TEXT-5000}		Value should be reported in Box to complete when Other option indicator is reported with "Y" for STSS34. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N91	STSS35	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	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 concise explanation as to whether the interest rates			

FSD reference	RTS field code	Mandatory/ Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background Information: Article of Regulation (EU) 2019/980
N92	STSS35	M	Mitigation of Interest rates and currency risks explanation	In order to mitigate the risk arising from a situation where Euribor increases to such an extent that the Collections are no longer sufficient to cover the floating rate payment obligations of the Issuer under the Rated Notes, the Issuer entered into the Swap Agreement with the Swap Counterparty which shall at all times be (or its credit support provider shall at all times be) an institution rated in accordance with the provisions of the Swap Agreement. (For further information, please see sub-section "Swap Agreement" under section "Transaction Documents" and "Interest rate risk arising from the mismatch between the interest rate applicable on the Mortgage Loans and the Notes may affect the ability of the Issuer to meet its payment obligations under the Notes in case of termination of the Swap Agreement" under section "Risk Factors" of the Prospectus). In addition, no currency risk is present under the current Securitisation as both Receivables and the Notes are denominated in Euro.	{TEXT-10000}	risks are appropriately mitigated and that measures are taken to mitigate such risks and confirm that such measures are available to investors under Article 21(2) of Regulation (EU) 2017/2402.	Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Mitigation of Interest rates (IR) and currency risks (FX) Risks	Concise explanation of the risks 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	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N93	STSS36	M	Derivatives not purchased/sold by SSPE confirmation	No derivatives	{No derivatives/Exemption on derivatives/Unconfirmed}	Confirmation and concise declaration that the SSPE has not entered into derivative contracts except in the circumstances referred to in Articles 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.	Derivatives Purchased/Sold by SSPE	A concise declaration that the SSPE has not entered into derivative contracts except in the circumstances referred to in Articles 21(2) of Regulation (EU) 2017/2402.	Article 21(2)	Concise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N94	STSS36	M	Derivatives not purchased/sold by SSPE explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that each Portfolio does not comprise any derivatives.	{TEXT-10000}		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.					
N95	STSS37	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). "N/A" should be reported only where no derivatives are used. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "N/A" and STSS36-Derivatives not purchased/sold by SSPE confirmation is not equal to "No derivatives"; or - field is not equal to "N/A" and STSS36-Derivatives not purchased/sold by SSPE confirmation is equal to "No derivatives"; 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	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N96	STSS37	C	Common standards underwriting derivatives explanation	The Swap Agreement is underwritten and documented under a 1992 ISDA Master Agreement and Schedule thereto, a 1995 ISDA Credit Support Annex thereto and the Swap Transaction between the Swap Counterparty and the Issuer.	{TEXT-10000}		Box to complete should contain the concise explanation where STSS37-Common standards underwriting derivatives confirmation is not "N/A". Field should be left blank where STSS37-Common standards underwriting derivatives confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N97	STSS38	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 sectoral rates reflective of the cost of funds pursuant to Article 21(3) 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 sectoral rates reflective of the cost of funds.	Article 21(3)	Concise Explanation	Item 2.2.2 and 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N98	STSS38	M	Referenced interest payments explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that any referenced interest payments under the Real Estate Assets and liabilities are based on generally used market interest rates, or generally used sectoral rates reflective of the cost of funds, and shall not reference complex formulae or derivatives	{TEXT-10000}		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.					
N99	STSS39	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). 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	STSS39	M	Acceleration notice / enforcement requirement explanation	At any time following the service of a Trigger Notice, or, should the Issuer exercise its right to early redeem the Notes pursuant to Rated Notes Condition 9.3 (Optional redemption) and Junior Notes Condition 9.3 (Optional redemption), all the Issuer Available Funds, as calculated on each Calculation Date, shall be applied in making the payments in the order of priority set out in the Post-Trigger Notice Priority of Payments. See paragraph "Post-Trigger Notice Priority of Payments" of the Prospectus.	{TEXT-10000}		Box to complete should contain the declaration in general terms. Field codes are highlighted in amber if the field is left blank or has errors in format.					
N101	STSS40	M	No trapping of cash confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that no cash would be trapped 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). 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	STSS40	O	No trapping of cash comment	Following the service of a Trigger Notice, no amount of cash shall be trapped in the Issuer beyond what is necessary to ensure the operational functioning of the Issuer or the orderly payments of the amounts due under the Notes in accordance with the Post-Trigger Priority of Payments and pursuant to the terms of the Transaction Documents.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N103	STSS41	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). 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	STSS41	O	Sequential amortisation comment	Following the service of a Trigger Notice, any principal amount arising from the Receivables will be distributed to the Noteholders in accordance with the Post-Enforcement Priority of Payments. For further details reference is made to the sections of the Prospectus headed "Terms and Conditions of the Notes".	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N105	STSS42	M	Reversed repayment on seniority confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the repayment of the securitisation position is not to be reversed with regard to their seniority pursuant to Article 21(4)(c) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	(c) repayment shall not be 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	STSS42	O	Reversed repayment on seniority comment	As to repayment of principal, prior to the service of a Trigger Notice, the Class A1 Notes will rank in priority to payment of the Class A2 Notes, while following the delivery of a Trigger Notice, the Class A1 and the Class A2 Notes will rank without any preference or priority amongst themselves and in priority to the Junior Notes; both prior and following the service of a Trigger Notice, the payment of principal on the Junior Notes is fully subordinated to repayment of principal on the Class A1 and the Class A2 Notes (for further details, see Condition 7.1.2 and Condition 7.2).	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N107	STSS43	M	No automatic liquidation confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that not any 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). 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 not any 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	STSS43	O	No automatic liquidation comment	Pursuant to Condition 14 (Enforcement) and the provisions of the Intercreditor Agreement, following the delivery of a Trigger Notice the Representative of the Noteholder shall direct the Issuer and shall be entitled to dispose in the name and on behalf of the Issuer, according to the Mandate Agreement, to sell the Master Portfolio or a substantial part thereof only if so requested by an Extraordinary Resolution of the Noteholders then outstanding and strictly in accordance with the instructions approved thereby subject to article 31.3.3 of the Rules of the Organisation of the Noteholders (and for the avoidance of doubt subject to its indemnification to satisfaction), it being understood that no provisions shall require the automatic liquidation of the Master Portfolio or any part thereof pursuant to article 21(4)(d) of the EU Securitisation Regulation and the EBA Guidelines on STS Criteria.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background information: Article of Regulation (EU) 2019/980
N109	STSS44	M	Non-sequential priority of payments triggers confirmation	N/A	{Confirmed/Unconfirmed/N/A}	Confirmation and optional comment that transaction featuring non-sequential priority of payments include triggers relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential 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 should be "N/A" where transaction featuring non-sequential priority of payments does not include triggers relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential payments in order of seniority pursuant to 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 has errors in format.					
N110	STSS44	O	Non-sequential priority of payments triggers comment		{TEXT-5000}		Box to complete may contain the concise explanation where STSS44-Non-sequential priority of payments triggers confirmation is not "N/A". Field should be left blank where STSS44-Non-sequential priority of payments triggers confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.	Securitisations featuring non-sequential priority of payments	Confirmation that transaction featuring non-sequential priority of payments include triggers relating to the performance of the underlying exposures resulting in the priority of payment reverting to sequential payments in order of seniority.	Article 21(5)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N111	STSS44	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 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. 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 STSS44 - 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	STSS44	O	Credit quality deterioration trigger comment	N/A	{TEXT-5000}		Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format.					
N113	STSS54	M	Servicer expertise confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and detailed explanation on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and procedures intended to ensure compliance with these requirements pursuant to Article 21(8) (b) 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.	Required expertise from the servicer 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
N114	STSS54	M	Servicer expertise explanation	Under the Servicing Agreement, the Servicer has represented and warranted to the Issuer and the Representative of the Noteholders that it has expertise in servicing exposures of a similar nature to the Receivables and has well-documented and adequate policies, procedures and risk-management controls relating to the servicing of exposures.	{TEXT-32767}		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.					
N115	STSS45	M	Early termination confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and concise explanation, where applicable, on revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers 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	STSS45	C	Early termination explanation	The sale of Subsequent Portfolios is subject to the Purchase Termination Events set out under clause 8.1 (Purchase Termination Events) of the Master Receivables Purchase Agreement, further the occurrence of which, the Issuer is refrained from purchasing any Subsequent Portfolios.	{TEXT-10000}		Box to complete should contain the concise explanation where STSS45-Early termination confirmation is not "N/A". Field should be left blank where STSS45-Early termination confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N117	STSS46	M	Credit quality deterioration trigger confirmation	Confirmed	{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 STSS45-Early termination confirmation is "N/A"; or - "N/A" is reported and STSS45-Early termination confirmation is not "N/A"; or - field has errors in format.	(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	STSS46	C	Credit quality deterioration trigger explanation	Clause 8.1 (Purchase Termination Events) of the Master Receivables Purchase Agreement provides for the purchase of Subsequent Portfolios to be terminated upon the occurrence of a trigger linked to the credit quality of the underlying exposures; in particular: (a) if on any Calculation Date falling immediately prior to the relevant Subsequent Portfolio Offer Date, it results that the Cumulative Gross Default Ratio has been higher than the Cumulative Gross Default Trigger; or (b) if on any two consecutive Calculation Dates falling immediately prior to the relevant Subsequent Portfolio Offer Date, it results that the Quarterly Delinquency Ratio has been higher than the Quarterly Delinquency Trigger.	{TEXT-10000}		Box to complete should contain the concise explanation where STSS46-Credit quality deterioration trigger confirmation is not "N/A". Field should be left blank where STSS46-Credit quality deterioration trigger confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N119	STSS47	M	Insolvency-related event confirmation	Confirmed	{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 STSS45-Early termination confirmation is "N/A"; or - "N/A" is reported and STSS45-Early termination confirmation is not "N/A"; or - field has errors in format.	(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	STSS47	C	Insolvency-related event explanation	Clause 8.1 (Purchase Termination Events) of the Master Receivables Purchase Agreement provides for the purchase of Subsequent Portfolios to be terminated in case of: (i) the occurrence of a Servicer Termination Event, unless cured by the Servicer within 20 (twenty) calendar days from the day from on which notice is given by the issuer to the Servicer of any such event; and (ii) any Insolvency Event occurs with respect to the Originator or the Servicer.	{TEXT-10000}		Box to complete should contain the concise explanation where STSS47-Insolvency-related event confirmation is not "N/A". Field should be left blank where STSS47-Insolvency-related event confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background information: Article of Regulation (EU) 2019/980
N121	STSS48	M	Pre-determined threshold value confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and concise explanation, where applicable, on value of the underlying exposures held by the SSPE falls below a pre-determined threshold pursuant to Article 21(6) (c) of 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 STSS48-Early termination confirmation is "N/A"; or - "N/A" is reported and STSS48-Early termination confirmation is not "N/A"; or - field has errors in format.	(c) value of the underlying exposures held by the SSPE falls below a pre-determined threshold	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	STSS48	C	Pre-determined threshold value explanation	Clause 8.1 (Purchase Termination Events) of the Master Receivables Purchase Agreement provides for the purchase of Subsequent Portfolios to be terminated if on any three consecutive Calculation Dates falling immediately prior to the relevant Subsequent Portfolio Offer Date but before the Initial Amortisation Date, it results that the balance of the Main Transaction Account is higher than the Amortisation Amount Limit.	{TEXT-10000}		Box to complete should contain the concise explanation where STSS48-Pre-determined threshold value confirmation is not "N/A". Field should be left blank where STSS48-Pre-determined threshold value confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N123	STSS49	M	New underlying exposures failure generation confirmation	Confirmed	{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 STSS49-Early termination confirmation is "N/A"; or - "N/A" is reported and STSS49-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	STSS49	C	New underlying exposures failure generation explanation	Clause 8.1 (Purchase Termination Events) of the Master Receivables Purchase Agreement provides for the purchase of Subsequent Portfolios to be terminated if the Originator fails, during the Revolving Period, to offer for sale Subsequent Portfolios to the Issuer for 9 (nine) consecutive calendar months.	{TEXT-10000}		Box to complete should contain the concise explanation where STSS49-New underlying exposures failure generation confirmation is not "N/A". Field should be left blank where STSS49-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	STSS50	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	STSS50	O	Participant duties comment	It is hereby confirmed that the Transaction documents specify all of the requirements under Article 21(7) (a) of Regulation (EU) 2017/2402, as the contractual obligations, duties and responsibilities of the Servicer, the Representative of the Noteholders and the other service providers are set out in the relevant Transaction Documents. For the Servicer, see section "The Servicing Agreement" of the Prospectus. For the Representative of the Noteholders see article 30 (Duties and Powers) of the Rules of the Organisation of the Noteholders and the section headed "Transaction Documents" of the Prospectus. For the other ancillary service providers, see the relevant sections of the Prospectus where the Transaction Documents are described.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N127	STSS51	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 servicing, such as a contractual provision which enables the replacement of the servicer in such case.	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	STSS51	O	Servicing Continuity comment	The Servicing Agreement contains provisions aimed at ensuring that a default by, or an insolvency of, the Servicer does not result in a termination of the servicing activity on the Portfolios. For further details, see the section of the Prospectus headed "The Servicing Agreement".	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N129	STSS52	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 21(7) (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of derivative counterparties in the case of their default, insolvency, and 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 derivatives. Field codes are highlighted in amber where: - 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 21(7) (c) of Regulation (EU) 2017/2402.	Article 21(7)(c)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N130	STSS52	O	Derivative Counterparty Continuity comment	The Swap Agreement contains provisions aimed at ensuring the replacement of the Swap Counterparty in case of notice of termination of the appointment of the Swap Counterparty.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N131	STSS53	M	Liquidity Provider Continuity confirmation	Confirmed	{Confirmed/Unconfirmed/N/A}	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 21(7) (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of liquidity providers in the case of their default, insolvency, and other specified events, where applicable.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should only be reported where not applicable. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	(c) Account Bank Continuity Provisions	Confirmation that the transaction documentation satisfies all of the information under Article 21(7) (c) of Regulation (EU) 2017/2402.	Article 21(7)(c)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N132	STSS53	O	Liquidity Provider Continuity comment	The Liquidity Facility Agreement contains provisions aimed at ensuring the replacement of the Liquidity Facility Provider in case of notice of termination of the appointment of the Liquidity Facility Provider.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N133	STSS53	M	Account Bank Continuity confirmation	Confirmed	{Confirmed/Unconfirmed}	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 21(7) (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of the account bank in the case of their default, insolvency, and other specified events, where applicable.	Box to complete 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.					
N134	STSS53	O	Account Bank Continuity comment	The Cash Allocation, Management and Payments Agreement contains provisions aimed at ensuring the replacement of the Dutch Account Bank in case of notice of termination of the appointment of the Dutch Account Bank.	{TEXT-5000}		Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N135	STSS55	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	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Clear and consistent definitions relating to the treatment of 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	Article 21(9)	Confirmation	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background Information: Article of Regulation (EU) 2019/980
N136	STSS55	O	Debt situation documentation comment	The Servicing Agreement and the Collection Policy attached thereto set out in clear and consistent terms definitions, remedies and actions relating to delinquency and default of debtors, debt restructuring, debt forgiveness, forbearance, payment holidays, losses, charge offs, recoveries and other asset performance remedies. For further details, see the sections of the Prospectus headed "The Servicing Agreement" and "Credit and Collection Policies".	(TEXT-5000)	situations set out in Article 21(9) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.		21(9) of Regulation (EU) 2017/2402.			
N137	STSS56	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 Articles 21(9) 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.	Priorities of payment and triggers events	Confirmation that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.	Article 21(9)	Confirmation	Item 3.4.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N138	STSS56	O	Priorities of payment and triggered events comment	The Transaction Documents clearly specify the Priorities of Payments and the events which trigger changes in such Priorities of Payments. Furthermore, pursuant to the Intercreeitor Agreement and the Servicing Agreement, if the Servicer becomes aware of (i) any event that, in the opinion of the Servicer constitutes inside information that shall be made public in accordance with Article 17 of the EU Market Abuse Regulation, or (ii) a significant event (as referred to in Article 7(1)(g)) of the Securitisation Regulation (including, inter alia, the occurrence of Purchase Termination Events, any changes to the Priority of Payments and any material change occurred after the Issue Date to the Credit and Collections Policies), it will prepare the Inside Information and Significant Event Reports and shall deliver a copy of the same to the Issuer, the Reporting Entity, the Calculation Agent and the Representative of the Noteholders without undue delay in accordance with the applicable Disclosure RTS. For further details, see the sections of the Prospectus headed, "The Servicing Agreement" and "The Intercreeitor Agreement".	(TEXT-5000)	Confirmation and optional comment that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.		Confirmation that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.			
N139	STSS57	M	Timely resolution of conflicts confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and optional comment that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.	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.	Timely resolution of conflicts between classes of investors & responsibilities of trustee	Confirmation that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.	Article 21(10)	Confirmation	Items 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N140	STSS57	O	Timely resolution of conflicts comment	The Conditions (including the Rules of the Organisation of the Noteholders attached thereto) contain clear provisions that facilitate the timely resolution of conflicts between Noteholders, clearly define and allocate voting rights to Noteholders and clearly identify the responsibilities of the Representative of the Noteholders. For further details, see the section of the Prospectus headed "Terms and Conditions of the Notes – Rules of the Organisation of the Noteholders".	(TEXT-5000)	Confirmation and optional comment that the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 is available on static and dynamic historical default and loss performance.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.		Confirmation that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.			
N141	STSS58	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 22(1) of Regulation (EU) 2017/2402 is available on static and dynamic historical default and loss performance.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Should potential investor ask for historical data, then the originator should confirm that the information will be available on demand. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Historical Default and Loss Performance Data	Confirmation that the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 is available, stating clearly where the information can be found.	Article 22(1)	Confirmation	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N142	STSS58	O	Historical Default and Loss Performance Data comment	Under the Intercreeitor Agreement, the Originator has acknowledged of having made available to potential investors, before pricing, data on static and dynamic historical default and loss performance, such as delinquency and default data, for substantially similar exposures to those being securitised, and the sources of those data and the basis for claiming similarity, provided that such data covers a period of at least 5 (five) years.	(TEXT-5000)	Statement where the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 can be found.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N143	STSS58	C	Historical Default and Loss Performance Data location	Investors can access static data and dynamic data on the historical prepayment, arrears, default and loss performance for a period of at least 5 years for the mortgage Receivables on the website of European Data Warehouse at https://editor.eurodw.eu/home	(TEXT-1000)	Statement where the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 can be found.	Box to complete should indicate where the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 can be found. Field codes are highlighted in amber where: - field is left blank for public securitisations; or - field has errors in format.					
N144	STSS59	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 pursuant to Article 22(2) 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.	Sample of the underlying exposures subject to external verifications	Confirmation that a sample of the underlying exposures was subject to external verification prior to the issuance of the securities by an appropriate and independent party.	Article 22(2)	Confirmation	N/A
N145	STSS59	O	Sample external verification comment	For the purpose of compliance with the requirements stemming from article 22(2) of the Securitisation Regulation, a sample of Receivables has been externally verified by an appropriate and independent party.	(TEXT-5000)	Confirmation and optional comment that a sample of the underlying exposures was subject to external verification prior to the issuance of the securities by an appropriate and independent party pursuant to Article 22(2) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.		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.			
N146	STSS60	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 22(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.					
N147	STSS60	C	Location of Liability cash flow model	Bloomberg. Under the Intercreeitor Agreement, the Originator has undertaken, in the capacity as Reporting Entity: (i) to make available to potential investors, before pricing, a liability cash flow model which precisely represents the contractual relationship between the Receivables and the payments flowing between the Originator, the investors in the Notes, other third parties and the issuer, and (ii) in case of transfer of any Notes to third party investors after the Issue Date, to make available (a) to potential investors, upon request, and (b) to the Noteholders on an ongoing basis, a liability cash flow model which precisely represents the contractual relationship between the purchased Receivables and the payments flowing between the Originator, the investors in the Notes, other third parties and the issuer. The Originator further undertook to update such cash flow model, in case there will be significant changes in the cash flows.	(TEXT-10000)	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 22(3) of Regulation (EU) 2017/2402.	Box to complete should contain the location where a liability cash flow model is available and may contain any additional explanation. Field codes are highlighted in amber where: - field is left blank for public securitisations; 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 22(3)	Confirmation	N/A
N148	STSS60	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 22(3) of Regulation (EU) 2017/2402.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field should be equal to "Confirmed" where the STS notification is submitted before pricing. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
N149	STSS60	O	Liability cash flow model comment (after pricing)	Under the Intercreeitor Agreement, the Originator shall make available (a) to potential investors, upon request, and (b) to the Noteholders on an ongoing basis, a liability cash flow model which precisely represents the contractual relationship between the purchased Receivables and the payments flowing between the Originator, the investors in the Notes, other third parties and the issuer	(TEXT-5000)	Confirmation and optional comment that after pricing, such information has been made available to potential investors upon request pursuant to Article 22(3) of Regulation (EU) 2017/2402.	Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format.					
N150	STSS61	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 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 pursuant to Article 22(4) of Regulation (EU) 2017/2402.	Box to complete should contain the confirmation indicator: - "Available" where information is available - "Not Available" where information is not available and STSS10-Underlying exposures classification is equal to "residential mortgages" or "auto loans/leases" - "N/A" only where STSS10-Underlying exposures classification is not equal to "residential mortgages" or "auto loans/leases" Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Not available"; or - "N/A" is reported and STSS10-Underlying exposures classification is equal to "residential mortgages" or "auto loans/leases" or - "N/A" is not reported and STSS10-Underlying exposures classification is not equal to "residential mortgages" or "auto loans/leases" - 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 22(4)	Concise Explanation	N/A

FSD reference	RTS field code	Mandatory/Conditional/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	RTS field name	RTS Content to be reported	Background information: Article of regulation (EU) 2017/2402	Background information: applicable explanation type for this field	Background information: Article of Regulation (EU) 2019/980
N151	STSS61	C	Environmental performance explanation	Under the Servicing Agreement, the Servicer has undertaken to, commencing on the Effective Date and subject to any limitation imposed by applicable law or any confidentiality agreement, deliver as soon as it is available, but in any event no later than 25 days from each Payment Date in respect of the immediately preceding Collection Period, to the Issuer, to the Reporting Entity, to the Swap Counterparty, to the Dutch Account Bank, the Calculation Agent, the Representative of the Noteholders, the Principal Paying Agent and the Corporate Services Provider, electronic copies of a report setting out loan level information required under Article 7(1)(a) of the Securitisation Regulation with respect to the Mortgage Loans (including information related to the environmental performance of the Real Estate Assets where available, in accordance with Article 22, paragraph 4 of the Securitisation Regulation.	{TEXT-10000}	Regulation (EU) 2017/2402.	When Environment performance confirmation for STSS61 is 'Available', box to complete should contain a statement indicating the section where the information is disclosed. When Environment performance confirmation for STSS61 is different from 'Available', box to complete should be left empty. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N152	STSS62	M	Article 7 compliance 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.					
N153	STSS62	O	Article 7 compliance comment	Under the Intercreditor Agreement, the Originator and the Issuer have designated among themselves the Originator to act as Reporting Entity in the context of the Securitisation in accordance with, and for the purposes of, article 7, paragraph 2, of the EU Securitisation Regulation. In that respect, the Originator, in its capacity as Reporting Entity, has expressly accepted thereunder to fulfil before pricing and after the Issue Date, the information requirements pursuant to points (a), (b), (c), (d), (e), (f) and (g) of the first subparagraph of article 7(1) of the EU Securitisation Regulation by making available the relevant information, (i) to potential investors, before pricing, and (ii) to the Noteholders, on an ongoing basis starting from the Issue Date. The information and documents set out in Article 7(1) of the EU Securitisation Regulation will also be made available to competent supervisory authorities pursuant to article 29 of the EU Securitisation Regulation.	{TEXT-10000}	Confirmation and optional comment that the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/2402 pursuant to Article 22 (5) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N154	STSS62	M	Underlying information confirmation	Confirmed	{Confirmed/Unconfirmed}		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). 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. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
N155	STSS62	O	Underlying information comment	Under the Intercreditor Agreement the Originator, as Reporting Entity, has undertaken to the other parties to the Securitisation that it will: (a) prepare (through the Servicer) and make available the Loan Level Report in the form set out under the 'Annex II' of the Disclosure RTS prepared in accordance with letter (a) of article 7, paragraph 1, of the EU Securitisation Regulation and the Regulatory Technical Standards from time to time applicable. The Loan Level Report is made available to the entities referred to under article 7, paragraph 1, of the EU Securitisation Regulation as soon as it is available, but in any event no later than 25 days from each Payment Date in respect of the immediately preceding Collection Period, provided that such information shall also be made available before pricing of the Notes in accordance with article 22, paragraph 4 of the EU Securitisation Regulation; (b) prepare (through the Servicer) and make available the Inside Information and Significant Event Reports in order to fulfil the disclosure requirements in respect of: (i) any event that, in the opinion of the Servicer constitutes inside information that shall be made public in accordance with Article 17 of the EU Market Abuse Regulation, and/or (ii) a significant event (as referred to in Article 7(1)(g)) of the EU Securitisation Regulation (including, inter alia, the occurrence of Purchase Termination Events, any changes to the Priority of Payments and any material change occurred after the Issue Date to the Credit and Collections Policies). The Inside Information and Significant Event Reports are made available to the entities referred to under article 7, paragraph 1, of the EU Securitisation Regulation without undue delay in accordance with the applicable Disclosure RTS; (c) prepare (through the Calculation Agent) and make available a Securitisation Regulation Investor Report substantially in the form set out under the 'Annex XII' of the Disclosure RTS as agreed with the Sole Arranger or in any other form from time applicable in order to fulfil the investor reporting requirement under Article 7, paragraph 1, letter (e) of the EU Securitisation Regulation and in compliance with the applicable Disclosure RTS. The Securitisation Regulation Investor Report is made available to the entities referred to under article 7, paragraph 1, of the EU Securitisation Regulation by the Securitisation Regulation Report Date.	{TEXT-5000}	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.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Originator and sponsor responsible for compliance with Article 7	Confirmation that: - the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/2402; - 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 22(5)	Confirmation	N/A
N156	STSS62	M	Before pricing documentation confirmation	Confirmed	{Confirmed/Unconfirmed}		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
N157	STSS62	O	Before pricing documentation comment	Under the Intercreditor Agreement, the Originator has acknowledged having made available relevant Transaction Documents to potential investors before pricing.	{TEXT-5000}	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	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					