## Interim STS Notification Template files for public securitisations (Version 3; Last update: 21/09/2020)

The templates included in this file have been updated following the publication of the COMMISSION DELEGATED REGULATION (EU) 2020/1226. Updates are highlighted in green. Pending the development of an ESMA IT register for hosting this information, the enclosed templates should be completed as part of the notification requirements to ESMA set out in Article 27 of the Securitisation Regulation (Regulation (EU) No 2017/2402).

## Detailed instructions for submitting the interim STS notification template(s) to ESMA:

- 1. If you are providing an STS notification for a securitisation for a **public** securitisation, then you must follow all of the instructions below. NB: 'Public securitisations' are defined as those securitisations that are not falling under the scope of Article 7(1)(c) of the Securitisation Regulation (where a prospectus has not been drawn up in compliance with Directive 2003/71/EC of the European Parliament and of the Council). Please note that failure to comply with these instructions may lead to either a rejection of the STS notification submission or delays in making it available on ESMA's website.
- 2. Using the worksheets in the public securitisations STS notification template file (ANNEX\_I, ANNEX\_II, and/or ANNEX\_III), select the appropriate template(s) to be completed, as per COMMISSION DELEGATED REGULATION (EU) 2020/1226. Additional columns have been provided for background information.
- 3. Complete the template(s) in a manner that complies with COMMISSION DELEGATED REGULATION (EU) 2020/1226.

For ease of reference (but without prejudice to the obligations under the technical standards), fields that must always be completed have been highlighted in blue.

For ease of reference (but without prejudice to the obligations under the technical standards), conditional fields (i.e. those that must sometimes be completed depending on the type of instrument) have been highlighted in beige.

- 4. Once the STS notification template(s) has been completed, save this file, attach it in an email, and send the email to <a href="mailto:sTSnotifications@esma.europa.eu">sTSnotifications@esma.europa.eu</a>, in adherence with the following modalities:
  - Please send only one email per securitisation. Where multiple STS notifications are being submitted (e.g. for two or more securitisations), please send one email per securitisation. For example, where a notification is being made for an ABCP securitisation that requires notification of both the transaction and programme compliance with the STS criteria, then Annex I in the public securitisations STS notification template file should be deleted and Annexes II and III should be completed, and this single saved file should be submitted in one email.
  - After sending your first communication to ESMA, your firm must consistently use the same email address to send any further STS notification files to ESMA. Failure to do so may lead to ESMA being unable to recognise your email address and the STS notification file being rejected.
  - Where a notification is being made for a non-ABCP securitisation, then Annex I should be completed and Annexes II and III deleted, and this completed file sent in one email.
  - Where a notification is being made for an ABCP Programme only, then Annexes I and II should be deleted and Annex III should be completed, and this file saved and sent in an email to ESMA.
  - If you are providing an updated STS notification, then you are invited to indicate what has changed since the previous STS notification, in the body of the email.
- 5. The email subject line must be written in the following manner: [SECU]: LEI UNIQUE\_IDENTIFIER STATUS where:
  - LEI is the legal entity identifier of the report submitting entity and must match fields (STSS2, STSAT2, and/or STSAP2, as applicable),
  - UNIQUE\_IDENTIFIER is the securitisation identifier assigned by the reporting entity and must conform to the identifier set out in Article 11 of the disclosures technical standards (https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=uriserv:OJ.L .2020.289.01.0001.01.ENG&toc=OJ:L:2020:289:TOC), and
  - STATUS is either "NEW", "UPDATE", or "CANCELLATION"

For example, a submission of a new STS notification for a public non-ABCP securitisation with a unique identifier of 5493000IBP32UQZ0KL24N201801 from a designated entity with LEI code 00987654321009876543, should have the following subject line in the email:

[SECU]\_00987654321009876543\_5493000IBP32UQZ0KL24N201801\_NEW. An update to that STS notification for that same securitisation should be submitted using an email with the following subject line: (SEC)\_00987654321009876543\_5493000IBP32UQZ0KL24N201801\_UPDATE.

- 6. ESMA will then process the files and apply the validation rules set out in Annex 1 of the technical reporting instructions (https://www.esma.europa.eu/sites/default/files/library/esma33-128-585\_sts\_reporting\_instructions.pdf).
- 7. In case of questions, please refer to Annex 2 in the technical reporting instructions and if this does not answer your question then please send an email to <a href="mailto:securitisation@esma.europa.eu">securitisation@esma.europa.eu</a>. PLEASE DO NOT send any question emails to <a href="mailto:STSnotifications@esma.europa.eu">STSnotifications@esma.europa.eu</a> (this address is reserved only for the processing of STS notifications).

| FIELD<br>NUMBER | BOX TO COMPLETE FOR STS NOTIFICATION  | BACKGROUND INFORMATION:<br>FIELD NAME                           | BACKGROUND INFORMATION:<br>APPLICABLE EXPLANATION TYPE FOR THIS FIELD | BACKGROUND INFORMATION:<br>FIELD FORMAT | BACKGROUND INFORMATION:<br>ARTICLE OF REGULATION (EU)<br>2017/2402 | BACKGROUND INFORMATION:<br>FIELD DESCRIPTION   | BACKGROUND INFORMATION:<br>LINK WITH PROSPECTUS DIRECTIVE /<br>REGULATION                          |
|-----------------|---|---|---|---|--|--|--|
| SSTS0           | 969500WEZL7KEW06Z034; French Financial Markets Authority (Autorité des Marchés Financiers)  | First contact point   | N/A (General Information)   | (LEI)                                   | Article 27 (1)   | First contact point Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority   | Item 3.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                           |
| STSS1           | FR00140003G2  | Instrument identification code                                  | N/A (General Information)   | {ISIN}                                  | N/A  | Where available, the international security identification code (ISIN) or codes, or if no ISIN, then any other unique securities, assigned to this securitisation.   | Where available under Item 3.1 of Annex<br>19 of Commission Delegated Regulation<br>(EU) 2019/980. |
| STSS2           | 969500WEZL7KEW06ZO34  | Legal Entity Identifier (LEI)                                   | N/A (General Information)   | {LEI}                                   | N/A  | The LEI of the originator(s) and sponsor(s), and where available original lender(s).   | Item 4.2 of Annex 9 Commission<br>Delegated Regulation (EU) 2019/980                               |
| STSS3           | Non applicable.   | Notification identifier   | N/A (General Information)   | {ALPHANUM-100}                          | N/A  | Where reporting an update, the unique reference number assigned by ESMA to the previously notified STS notification.   | N/A  |
| STSS4           | 969500WEZL7KEW06ZO34N202001   | Unique identifier   | N/A (General Information)   | {ALPHANUM-100}                          | N/A  | The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224   | N/A  |
| STSS5           | C-025631  | Prospectus identifier   | N/A (General Information)   | {ALPHANUM-100}                          | N/A  | Where available, the prospectus identifier as provided by the relevant competent authority.  | N/A  |
| STSS6           | European DataWarehouse  | Securitisation Repository                                       | N/A (General Information)   | {ALPHANUM-1000}                         | N/A  | Where available, the name of the registered securitisation repository.   | N/A  |
| STSS7           | Silver Arrow France 2020-1  | Securitisation name   | N/A (General Information)   | {ALPHANUM-100}                          | N/A  | The securitisation name.   | Section 4 of Annex 9 of Commission<br>Delegated Regulation (EU) 2019/980                           |
| STSS8           | FR  | Country of establishment  | N/A (General Information)   | {COUNTRYCODE_2}                         | Article 18 and 27(3)   | Where available, the country of establishment of the originator(s), sponsor(s) SSPE(s) and original lender(s).   | N/A  |
| STSS9           | non-ABCP securitisation   | Securitisation classification                                   | N/A (General Information)   | {UST}                                   | N/A  | The type of securitisation: -non-ABCP securitisation; -ABCP transaction; -ABCP programme.  | N/A  |
| STSS10          | auto Toans,/Reases  | Underlying exposures destification                              | N/A (General Information)   | (UST)                                   | N/A  | The type of underlying exposures including: 1) residential isoms that are either sourced by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Arricle 2011 of Regulation (12) to 375/2013 and qualifying for the credit quality step 2 or above as fet out in Part Three, Title II, Chapter 2 of that Regulation; 2) commercial bents that are secured by one or more mortgages on commercial immovable property, including offices or other commercial premises. 3) credit callities, including loans and leases, provided to any type of enterprise or corporation; 5) such boars/lesses; 6) credit callities, including loans and leases, provided to any type of enterprise or corporation; 5) such boars/lesses; 7) trade 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  |
| STSS11          | 12/11/2020  | Issue date  | N/A (General Information)   | {DATEFORMAT}                            | N/A  | Where a prospectus has been drawn up in compliance with Regulation (EU) 2017/1129, the<br>originator and sponsor shall provide the date on which the prospectus was approved.<br>In all other cases, the originator and sponsor shall provide the closing date of the most recent<br>transaction.  | N/A  |
| STSS12          | 13/11/2020  | Notification date   | N/A (General Information)   | {DATEFORMAT}                            | N/A  | The date of notification to ESMA.  | N/A  |
| STSS13          | Prime Collateralised Securities (PCS) EU SAS has verified that the Silver Arrow France 2020-1 securitisation complies<br>with the STS criteria  | Authorised Third party  | N/A (General Information)   | {ALPHANUM-100}                          | Article 27(2)  | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, a statement that compliance with the STS criteria was confirmed by that authorised third party firm.   | N/A  |
| STSS14          | Prime Collateralised Securities (PCS) EU SAS, France  | Authorised Third party (name and country of establishment)      | N/A (General Information)   | {ALPHANUM-1000}                         | Article 27(2)  | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment.   | N/A  |
| STSS15          | French Banking Regulation Authority (Autorite de Controle Prudentiel et de Resolution)  | Authorised Third party (name of competent authority)            | N/A (General Information)   | {ALPHANUM-100}                          | Article 27(2)  | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorised it.  | N/A  |
| STSS16          | Non applicable.   | STS status  | N/A (General Information)   | {ALPHANUM-1000}                         | Article 27(5)  | A reasoned notification by the originator and sponsor that the securitisation is no longer to be<br>considered as STS.   | N/A  |
| STSS17          | Y   | Originator (or original lender) not a credit institution        | N/A (General Information)   | {Y/N}                                   | Article 27(3)  | A 'Yes' or 'No' statement as to whether the originator or original lender is a credit institution or<br>investment firm established in the Union.  | N/A  |
| STSS18          | Non applicable.   | Originator (or original lender) not a credit institution        | N/A (General Information)   | {ALPHANUM-1000}                         | Article 27(3)  | Where the answer to field STSSI7 is "No", confirmation that the originator's or original lender's credit-<br>granting criteria, processes and systems in place are executed in accordance with Article 9 of<br>Regulation (EU) 2017/2402.  | N/A  |
| STSS19          | Non applicable.   | Confirmation that the credit granting is subject to supervision | N/A (General Information)   | {ALPHANUM-1000}                         | Article 27(3)  | Where the answer to field STSS17 is 'No', confirmation that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision.   | N/A  |
| STSS20          | Pursuant to the Receivables Purchase Agreement, legal title to the Eiglible Receivables and the Ancillary Rights<br>relating thereto is transferred from MBFS* (the Seller) to Silver Arrow France 200-1 (the FCT) (by way of assignment)<br>such assignment is void between the FCT and the Seller and enrocable against thin parties, without any further<br>formalities, as at the date affixed on the relevant Transfer Document upon its delivery by the Seller to the<br>Management Company, whatever the date on which the said receivables have come inthe assistance or their maturity or<br>due date, without any further formalities being required, and whatever the law governing the said receivables or the<br>delettory place or lessorem in accordance with the provisions of articles. 124-15-10 To 124-1473 and 124-183 to 1<br>124-185 and R. 214-217 to R. 214-235 of the French Monetary and Financial Code (the FMFC), as set forth in the legal<br>point in intended to be usued by Allen Sovery LP, a reputable uniform with experience in the field of accurding<br>As a general note, in this STS notification, except as Otherwise) defined or construed herein or in so far as the context<br>otherwise required, ownfc, spersious on adaptables terms used but not defined or construed herein shall have the<br>meanings defined or construed in the securitisation transaction documents. | Transfer of the underlying exposures by true sale or assignment | Concise Explanation   | (ALPHANUM-10000)                        | Anicle 20(1)   | The 5TS notification shall provide a concise explanation on how the transfer of the underlying exposures is made by means of rue sale or transfer with the same legal effect in a manner that is enforceable against the seller or any third party.  | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                           |
| STSS21          | For the purpose of compliance with articles 20(2) and 20(3) of the Securitisation Regulation, the Seller confirms that<br>the Bankruptor, Law does not contain severe claw back provisions as referred to in articles 20(2) and 20(3) of the<br>Securitisation Regulation, given that it does not include: (1) provisions which allow the liquidator of the Seller to<br>invalidate the sale of the underlying exposures solely on the basis that it was concluded within a certain period before   | No severe clawback  | Concise Explanation   | {ALPHANUM-10000}                        | Article 20(2)  | The STS notification shall provide 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, and state whether the provisions in Article 20 (3) of Regulation (EU) 2017/2402 apply.  | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/981                           |
| STSS22          | Non applicable.   | Exemption for clawback provisions in national insolvency laws   | Confirmation  | {ALPHANUM-1000}                         | Article 20(3)  | In conjunction with STSS21, where appropriate, the STS notification shall confirm whether there are<br>no circumstances that could give rise to clawback provisions in accordance with Article 20 (1) and (2)<br>of Regulation (EU) 2017/2402.   | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/982                           |
| STSS23          | Non applicable.   | Transfer where the seller is not the original lender            | Confirmation  | {ALPHANUM-1000}                         | Article 20(4)  | Where the seller is not the original lender, the STS notification shall provide a statement confirming that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402.  | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/983                           |

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| STS24 Non applicable. Transfer performed by means of an assignment and perfected at a later stage (ALPHANUM-10000)   | Article 20(5)                    | Where the transfer of the underlying exposures is performed by means of an assignment and<br>perfected at a later stage than at the closing of the securitisation, the STs notification shall provide a<br>concise explanation on how and whether that perfection is defected at least through the required<br>minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402.<br>Where alternative mechanisms of transfer are used, the STs notification shall confirm that an<br>insolency of the originator would not prejudice or prevent the SSPF from enfortung its rights.   | Item 3.3 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/984  |
|--|----------------------------------|--|---|
| For the purpose of compliance with the requirements provided for under article 20(6) of the Securitisation Regulation, the Seller has represented to the FCT, in the Receivables and Purchase Agreement, that each auto loan receivables and purchase Agreement, that each auto loan receivables and purchase Agreement, that each auto loan receivables and better receivables (sective-balles) comply with the Eighblity criteria. Consequently, the Self-has represented, to the Representations and warranties (ALPHANUM-10000) best of its knowledge, that, (i) the underlying auto loan receivables (Receivables) are valid and binding and enforced contractual obligations of the relevant obligation and (ii) that office and (iii) that office are valid and binding and enforced contractual obligations of the relevant obligation and (iii) that office are valid and binding and enforced contractual obligations of the relevant obligation and (iii) that office are valid and binding and enforced contractual obligations of the relevant obligation and (iii) that office are valid to the Receivables.   | Article 20(6)                    | The STS notification shall provide a concise explanation on whether there are representations and<br>warranties provided by the seller that the underlying exposures included in the securitisation are not<br>excumbered or otherwise in a condition that can be foreseen to adversely affect the enforceability of<br>the true sale or assignment or transfer with the same legal effect.  | Item 2.2.8 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980  |
| The underlying exposures (Receivables) transferred from the Seller to the FCT shall satisfy the Eligibility Criteria. There will be no active selection by the FCT and, provided that the conditions precedent to the transfer of Receivables are stated, the Receivables transferred for ECT upon execution by the Seller of the transfer decoursers. Retransfer of Receivables transferred to the FCT are only allowed in the circumstances listed clauses 101, 102, 103, and 121 of the Receivables transferred to the FCT are only allowed in the circumstances listed clauses 101, 102, 103, and 121 of the Receivables transferred to the FCT are only allowed in the circumstances listed clauses 101, 102, 103, and 121 of the Receivables transferred to the retrained to the retrained of Receivables transferred to the retrained to the retrained of Receivables transferred to the retrained | Article 20(7)                    | The STS notification shall provide concise explanation that:  - the underlying exposures transferred from, or assigned by, the seller to the SSPE meet prefetermined, 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 exposure in the securitisation is based on clear power which facilitates the identification of which exposures are selected for or transferred into the power of the security  | Section 2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/380   |
| The statisfaction by the Receivables of the homogeneous conditions of Article 13(a), (b), (c) and (d) of the EAR Final Draft Regulatory Technical Standards on the homogeneity of the underlying expousers in securitization under Articles 20(14) and 24(21) of the 5TS (the Draft Homogeneity ATS) Regulation should be based on the following considerations (i) all underlying expousers have been underwritten according to similar underwriting standards which apply similar (approaches to the assessment of credit risk associated with the auto look pargements and underlying standards which apply similar (approaches to the assessment of credit risk associated with the auto look pargements and underlying the standards which apply similar (approaches to the assessment of credit risk associated with the auto look pargements and underlying the standards and the standards are standards are standards and the standards are standards and the standards are standards and the standards are standards are standards are standards and the standards are standards and the standards are standards and | Article 20(8)                    | The STS notification shall provide a detailed explanation as to the homogeneity of the pool of<br>underlying exposures backing the securitisation. For that purpose the originator and genour shall<br>refer to the EBA RTS on homogeneity (Commission Delegated Regulation (EU) 2019/1851), and shall<br>explain in detail how each of the conditions specified in the Article 1 of the Commission Delegated<br>Regulation (EU) 2009/1258 are met.  | Rem 2.2.7 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980   |
| For the purpose of compliance with anticle 20(9) of the Securitisation Regulation, a securitisation positions as defined in the Securitisation Regulation does not meet the Eligibility Criteria and as a result thereof the underlying exposures Underlying Exposure Obligations: no re securitisation Confirmation  (ALPHANUM-1000)  Underlying Exposure Obligations: no re securitisation  Confirmation  (ALPHANUM-1000)  | Article 20(9)                    | The STS notification shall confirm that the underlying exposures do not include any securitisation positions and that the notified securitisation is therefore not a re-securitisation.  | Item 2.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980  |
| For the purpose of compliance with the requirements provided for under article 20(10) of the Securitisation Regulation, the Selerb has, in the Receivables Purchase Agreement, represented that the Loan Agreements and Lease Agreements have been onligitated in accordance with the ordinary compliance with the Credit and Collection Policy and in compliance with applicable French consumer law where the relevant obligor is a consumer.  | Article 20(10)                   | The STs notification shall provide a detailed explanation:  - as to whether the noderlying exposures were originated in the lender's ordinary course of business and whether the applied underwriting standards were no less stringent that those applied at the same time of origination to 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) 20.17/2/a07.  | Rem 2.2.7 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980   |
| As part of Daimler AG, the Seller, which activities started in 1988, does have significantly more than 5 years of experience in origination and underwriting of exposures similar to those securitised.  Originator/Lender Expertise  Detailed Explanation  (ALPHANUM)   | Article 20(10)                   | The STS notification shall provide a detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those securitised.  | Item 2.2.7 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980  |
| For the purpose of compliance with the relevant requirements provided for under article 20(11) of the Securitisation Regulation, the Select has represented to the ECT in the Receivables Purchase Agreement that each receivable to be 157531 and referred to the ECT and, rich reality, the Signific Virties on the purchase date pursuant to which, in particular (i) no receivable to be transferred to the ECT can be in arrears or defaulted and (ii) the relevant obligor under the relevant Loan Agreement or Lease Agreement is not a credit-impaired borrower.  Detailed Explanation (AZPHANUM)  | Article 20(11)                   | The STS notification shall provide a detailed manner 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 the Regulation (1U) 2017 2402 as applicable, —the securitastion contains any credit impairmentess at the time of securitisation as specified in Article 20(11) (a) to (c) of Regulation (EU) 2017/2402.  -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.   | Item 2.2.8 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980  |
| STSSS2 According to the Eligibility Criteria, on the Cut-Off Date, each Receivable shall have given rise to the payment of at least one (1) installment. The exemption of Article 20(12) does not apply.  At least one payment at the time of transfer  (ALPHANUM-1000)  | Article 20(12)                   | The STS notification shall confirm whether, at the time of transfer of the exposures, the debtors have made at least one payment.  The STS notification shall also confirm whether or not the exemption under Article 20(12) applies.  | Item 3.3 and 3.4.6 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980   |
| The transaction has been structured not to be predominantly dependent on the sale of the cars or other assets securing Replayment of the transport of the Loan Agreements in turnly linked to the resuperance of the Loan Agreements in turn is not contingent and does not depend on the sale of the vehicles which serve as collateral for Loan Agreements in turn is not contingent and does not depend on the sale of the vehicles which serve as collateral for the contingent and does not depend on the sale of the vehicles which serve as collateral for the contingent and does not depend on the sale of the vehicles which serve as collateral for the contingent and does not depend on the sale of the vehicles which serve as collateral for the contingent and does not depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the sale of the vehicles which serve as collateral for the holders shall not have been structured to depend on the holders shall not have been structured to depend on the holders shall not have been structured to depend on the holders shall not have been structured to depend on the holders shall not have been structured to depend on the holders shall not have been structured to depend on the holders shall not have been structured to depend on the holders shall not have been structured to depend | Article 20(13)                   | The STS notification shall provide a detailed explanation of the degree of dependence of the<br>repayments of the holders of the securitisation position on the sale of assets securing the underlying<br>exposures.   | Item 3.4.1 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980  |
| The risk retention is made in accordance with option (4) of the last set out in the right column. The originator will comply with the risk retention requirement provided for in article of the Securitations Regulation in accordance with Article (3)(s)) of the Securitation Regulation in accordance with Article (3)(s)) of the Securitation Regulation in accordance with Article (5)(s) of the Securitation Regulation in observable to all class B Notes to be supported and to retain their one-lapting origination. A considerable in accordance with Article (5)(s) of the Securitation Regulation in observable and sold and to retain their one-lapting origination. Sold and to retain their one-lapting origination is accordance with Article (5)(s) of the Securitation Regulation in the Securitation Regulation in the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation in the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation in the Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regulation is accordance with Article (5)(s) of the Securitation Regu | Article 21[1]                    | The STS notification shall provide 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 Arricle 6 of Regulation (IU) 2017/2402.  These explanations shall in particular indicate which entity retains the material net economic interest and which option is used for retaining the risk including:  (1) vertical size in accordance with Article 6(3)(a) of Regulation (IU) 2017/2402;  (2) seller's share in accordance with Article 6(3)(a) of Regulation (IU) 2017/2402;  (3) random's selected exposures kept on balance sheer, in accordance with Article 6(3)(d) of Regulation (IU) 2017/2402;  (5) first loss exposure in each asset in accordance with Article 6(3)(d) of Regulation (IU) 2017/2402;  (6) no compliance with risk retention requirements set out in Article 6 (3) of Regulation (IU) 2017/2402;  (7) other options are used.   | Rem 3.1 of Annex 9 and Item 3.4.3 of<br>Annex 19 of Commission Delegated<br>Regulation (EU) 2019/980  |
| 8oth assets and liabilities of the Issuer are EUR denominated hence no currency risk occurs. Since the Purchased \$T\$\$355 Receivables are fixed rate and the Class A Notes are floating rate, interest rate risks are fixed in relation to the Class A Notes are floating rate, interest rate risks in relation to the Class A Notes are floating rate, interest rate is wap.  (ALPHANUM-10000)  | Article 21(2)                    | The STS notification shall provide a concise explanation as to whether the interest rates and currency risks are appropriately mitigated and that measures are taken to mitigate such risks and confirm that such measures are available to investors.   | Item 3.4.2 and Item 3.8 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980  |
| Take this introduction to the class A notes will be needed with a notating interest rate study.  |                                  | The STS notification shall explain in a concise manner that the SSPE has not entered into derivative contracts except in the circumstances referred to in Articles 21(2) of Regulation (EU) 2017/2402.   | Item 3.4.2 and Item 3.8 of Annex 19 of<br>Commission Delegated Regulation (EU)  |
| The pool of underlying appoures does not include derivative. With regards to the interest-rate arising from the  \$TSSS\$  The pool of underlying appoures does not include derivative. With regards to the interest-rate arising from the  \$TSSS\$  Securitisation such interest-rate is hedged with a fixed-floating interest rate swap. Except for the purpose of hedging the interest-rate risk, the buse has not entered into derivative constraints. For the purpose of compliance with article  (ALPHANUM-10000)   |                                  |  | 2023/300  |
| The pool of underlying exposures does not include derivatives. With regards to the interest-rate arising from the special state of the purpose of length of the purpose of complaines with article.  The fixed Floating interest rate shape will be documented, according to common standards in international finance, by the EDA Matter Agreement, a rating complains schedule, a related Credit Support Annex and a confirmation.  Derivatives using common standards  Concise Explanation (ALPHANUM-10000)   |                                  | The STS notification shall provide a concise explanation on whether any hedging instruments used are underwritten and documented according to commonly accepted standards.   | Item 3.4.2 and Item 3.8 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980  |
| The good of underlying exposures does not include derivatives. With regards to the interest-rate arising from the sufficient process. The peak with a late of basing interest rate ways. Except from the purpose of heritage of the interest-rate is begind with a late of basing interest rate ways. Except from the purpose of compliance with article the interest-rate is begind with a late of basing interest rate ways. We do common standards in interest and interest rate ways will be documented, according to common standards in interest and interest rate. The Cash Asset will be a late of the Purpose of common standards and confirmation.  No reference rates apply to the Purpose and the Class A Notes will bear from the purpose of compliance with the purpose of common standards. Derivatives using common standards common standards interest rate. The Cash Asset will bear interest at finanting rate based on a M-M-Cambon and the Class Notes will bear from the common standards.  The purpose of variety is a standard of the common standards are standards. The purpose of th | Article 21(3)                    |  |   |
| The pool of underlying exposures does not include derivatives. With regards to the interest-rate arising from the special proportion of the purpose of length the interest-rate is begind with a fixed-floating interest rate ways. Except from the purpose of form the purpose of t | Article 21(3) Article 21(4)      | underwritten and documented according to commonly accepted standards.  The STS notification shall explain in a concise mannerwhether and how any referenced interest payments under the securitisation assets and liabilities are calculated by reference to generally used  | Commission Delegated Regulation (EU)<br>2019/980<br>Item 2.2.2 and Item 2.2.13 of Annex 19 of<br>Commission Delegated Regulation (EU)   |
| The pood of underlying exposures does not include derivatives. With regards to the interest-rate arising from the sections of the interest-rate is hedged with a fixed-floating interest area wasp. Except from the purpose of hedging the interest-rate is hedged with a fixed-floating interest rate wasp. Except from the purpose of hedging the interest-rate is hedge with a fixed-floating interest rate wasp will be documented, according to common standards in international finance, by the EDAN Master Agreement, a rating compliant schedule, a related credit Support Annex and a confirmation.  Nor reference rates apply to the Purchased Receivables which bear fixed interest rate. The Class A Notes will bear interest and floating rate beaded on 1-M-Eurobra and the Class R Notes will bear interest and floating rate beaded on 1-M-Eurobra and the Class R Notes will bear interest and floating rate beaded on 1-M-Eurobra and the Class R Notes will be a fixed interest tract. The Class A Notes will bear interest and floating rate beaded on 1-M-Eurobra and the Class R Notes will bear interest and floating rate beaded on 1-M-Eurobra and the Class R Notes will be a fixed interest tract. The Class A Notes will be a series of the Support Annex and a confirmation.  Referenced interest payments based on generally used interest on the Support Annex and a confirmation on the Support Annex and a confirmation of t |                                  | underwritten and documented according to commonly accepted standards.  The STS notification shall explain in a concise mannerwhether 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.  The STS notification shall explain concisely and in general terms that each of the requirements of Article 214/1 of Regulation (EU) 2017/2402 are met.  The STS notification shall confirm that no cash would be trapped following the delivery of an erforcement or an acceleration notice.  | Commission Delegated Regulation (EU) 2019/980 Item 2.2.2 and Item 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 Item 3.4.5 of Annex 19 of Commission  |
| The pool of underlying exposures does not include derivatives. With regards to the interest-rate arising from the surface of the propose of heading the interest-rate is bedged with in the of-blantig interest rate ways. Except for the purpose of heading the interest-rate is bedged with in the of-blantig interest rate ways. When the first favore interest rate is high the busines have not entered into derivative contracts. For the purpose of compliance with article the first favore interest rate ways will be downmented, according to common standards in interestation finance, by the SDA Master Agreement, a rating compliant schedule, a related Credit Support Annex and a confirmation.  Nor deterence rates apply to the Purchased Receivables which bear fixed interest rate. The Class A Notes will bear interest rate floating rate based on 1.4-Eurobe and the Class N Notes will be article and the Super Associated on the Support and the Class N Notes will be article and the Support and the Class N Notes will be article and the Support and the Class N Notes will be article and the Support and Su | Article 21(4)                    | underwritten and documented according to commonly accepted standards.  The STs notification shall explain in a concise mannerwhether and how any referenced interest payments under the securitisation sakes and liabilities are calculated by reference to generally used market interest rates or generally used sectional rates reflective of the cost of funds.  The STs notification shall explain constant grain and general terms that each of the requirements of Article 214(a) of Regulation (EU) 2017/2002 are met.  The STs notification shall confirm that no cash would be trapped following the delivery of an enforcement or an acceleration notice.  The STs notification shall confirm that the 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 positions,  | Commission Delegated Regulation (EU) 2019/880 tan 3.2.3 and Nem 2.3.1 of Annex 1.9 of Commission Delegated Regulation (EU) 2019/980 Rem 3.4.5 of Annex 1.9 of Commission Delegated Regulation (EU) 2019/980 Rem 3.4.5 of Annex 1.9 of Commission Delegated Regulation (EU) 2019/980 Rem 3.4.5 of Annex 1.9 of Commission Delegated Regulation (EU) 2019/980 Rem 3.4.5 of Annex 1.9 of Commission Delegated Regulation (EU) 2019/980   |
| The pool of underlying exposures does not include derivatives. With regards to the interest-rate arising from the supposed of perivatives purchased/fold by SSPE Concise Explanation (ALPHANUM-10000) the interest-rate is bedged with in the derivative rate was purchased for the purpose of formplane with a riscle the interest-rate risk, the issuer has not entered into derivative contracts. For the purpose of compliance with a riscle the five floating interest rate swape with the common standards in international finance, by the ISDA Master Agreement, a rating compliant schedule, a related Credit support Annex and a confirmation. No reference rates apply to the Purchased Receivables which bear fixed interest rates. The Class A Notes will bear interest at floating rate based on 1-M-Euribor and the Class B Notes will bear interest at floating rate based on 1-M-Euribor and the Class B Notes will bear interest at floating rate based on 1-M-Euribor and the Class B Notes will bear interest at floating rate based on 1-M-Euribor and the Class B Notes will bear fixed on the blace Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will bear fixed on the blace Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will bear fixed on the blace Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will bear fixed on the blace Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will be the surposed of the Subject Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will be reported in the Note Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will be reported in the Note Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will be reported in the Note Account will be subject to CDNA - 15 bps (or Ct requirablent). The subdedinated ions will be reported in the Note Account will be subject to CDNA - 15 bps (or | Article 21(4)  Article 21(4) (a) | underwritten and documented according to commonly accepted standards.  The STS notification shall explain in a concise mannerwhether and how any reference interest opposes to the securitisation sactes and liabilities are calculated by reference to generally used narket interest rates or generally used sectoral rates reflective of the cost of funds.  The STS notification shall explain concisely and in general terms that each of the requirements of Article 21(4) of Regulation (EU) 2017/2402 are met.  The STS notification shall confirm that no cash would be trapped following the delivery of an enforcement or an acceleration notice.  The STS notification shall confirm 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 securities and processing the seniority of the securities of the securities of the securities of the securities and positions, as determined by the seniority of the securities of the s | Commission Delegated Regulation (EU) 2019/890 2019/890 Rem 2.2.2 and Item 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/890 Rem 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/890 Rem 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/890 Rem 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/890 Rem 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/890 Rem 3.4.5 of Annex 19 of Commission |

013875-000001 EUCh : 2001284427.3

| STSS44 | This is not a transaction featuring a non-sequential priority of payments. As such, the payments by the FCT must be made in accordance with, and subject to, sequential priority of payments as set out in the Issuer Regulations  | Securitisations featuring non-sequential priority of payments   | Confirmation         | {ALPHANUM-1000}  | Article 21(5)    | The STS notification shall confirm that transaction featuring non-sequential priority of payments<br>include friggers relating to the performance of the underlying exposures resulting in the priority of<br>payment reverting to sequential payments in order of selsority.<br>The STS notification shall also confirm that such friggers include at least the deterioration in the credit<br>quality of the underlying exposures below a predetermined threshold. | Item 3.4.5 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980               |
|--------|--|---|----------------------|------------------|------------------|--|--|
| STSS45 | Non applicable as there is no revolving period in this transaction.  | Revolving securitisation with early amortisation events for<br>termination of revolving period based on prescribed triggers | Concise Explanation  | {ALPHANUM-10000} | Article 21(6)    | The STS notification shall explain in a concise manner, where applicable, how the provisions or triggers in Art 21(6)(a) are included in the transaction documentation.  | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980     |
| STSS46 | Non applicable as there is no revolving period in this transaction.  | (a) deterioration in the credit quality of the underlying exposures   | Concise Explanation  | {ALPHANUM-10000} | Article 21(6)(a) | The STS notification shall explain in a concise way where applicable, the provisions or triggers in Art $21(6)(a)$ are included in the transaction documentation.  | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980     |
| STSS47 | Non applicable as there is no revolving period in this transaction.  | (b) occurrence of an insolvency-related event of the originator or servicer   | Concise Explanation  | {ALPHANUM-10000} | Article 21(6)(b) | The STS notification shall explain in a concise way, where applicable, how the provisions or triggers in Art 21(5)(b) are included in the transaction documentation.   | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980     |
| STSS48 | Non applicable as there is no revolving period in this transaction.  | (c) value of the underlying exposures held by the SSPE falls below a pre-determined threshold                               | Concise Explanation  | {ALPHANUM-10000} | Article 21(6)(c) | The STS notification shall explain in a concise way, where applicable, how the provisions or triggers in<br>Art 21[6](c) are included in the transaction documentation, using cross-references to the relevant<br>sections of the underlying documentation where the information can be found  | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980     |
| STSS49 | Non applicable as there is no revolving period in this transaction.  | the revolving period)   | Concise Explanation  | {ALPHANUM-10000} | Article 21(6)(d) | The STS notification shall explain in a concise way and where applicable, the provisions or triggers in Art 21(5)(d) of Regulation (EU) 2017/2402 are included in the transaction documentation.   | Items 2.3 and 2.4 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980     |
| STSS50 | The Issuer Regulations and the other Transaction Documents provide for the contractual obligations, duties and<br>liabilities of the servicer and other ancillary service providers, in particular (i) the Servicing Agreement sets out the<br>contractual provisions anniving to the Servicer. (Ii) the Bank Acrount Agreement sets out the contractual provisions  | (a)Information regarding contractual obligations of the servicer and trustee  | Confirmation         | {ALPHANUM-1000}  | Article 21(7)(a) | The STS notification shall confirm that the transaction documentation specifies all of the requirements<br>under Article 21(7) (a) of Regulation (EU) 2017/2402.   | Delegated Regulation (EU) 2019/980   |
| STSS51 | The Servicing Agreement provides for a clear specification of the contractual obligations, duties and responsibilities of  | (b)Servicing Continuity Provisions  | Confirmation         | {ALPHANUM-1000}  | Article 21(7)(b) | The STS notification shall confirm that the securitisation documentation expressly include requirements under Article 21(7) (b) of Regulation (EU) 2017/2402.  | Item 3.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                 |
| STSS52 | the Servicer, especially with regards to the servicing, monitoring, reporting and monthly advances to mitigate for<br>The Swap Agreement, and in particular the ISDA Schedule, provide for the steps to be taken by the initial swap<br>counterparty to transfer its rights and obligations under the Swap Agreement to an eligible replacement swap   | (c)Derivative Counterparty Continuity Provisions  | Confirmation         | {ALPHANUM-1000}  | Article 21(7)(c) | The STS notification shall confirm that the transaction documentation specifies all of the information under Article 21(7) (c) of Regulation (EU) 2017/2402.   | Item 3.8 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                 |
| STSS53 | The Bank Account Agreement provides for (A) the obligation of the Custodian to, upon request of the Management<br>Company, terminate the appointment of the Account Bank in case (i) the Account Bank fails to comply with its   | (c)Account Bank Continuity Provisions   | Confirmation         | {ALPHANUM-1000}  | Article 21(7)(c) | The STS notification shall confirm that the transaction documentation specifies all of the information<br>under Article 21(7 (c) of Regulation (EU) 2017/2402.   | Item 3.8 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980                 |
| STSS54 | Confirmed, since Mercedes-Benz Financial Services France will act as servicer of the exposures in accordance with the<br>Servicing Agreement as long as no Servicer termination Event has occurred. Mercedes-Benz Financial Services France is<br>a credit institution (établissement de crédit) with the status of bank (banque) by the French bank and insurance   | Required expertise from the servicer and policies and adequate procedures and risk management controls in place             | Detailed Explanation | {ALPHANUM}       | Article 21(8)    | The STS notification shall explain in detail how the requirements of Article 21(8) are met. As part of<br>the explanation, references shall be made to any policies and procedures intended to ensure<br>compilance with these requirements.   | Item 3.4.6 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980               |
| STSS55 | Mercedes-Benz Financial Services France has the right to request the retransfer of receivables which are due or<br>accelerated and Mercedes-Benz Financial Services France has the obligation to repurchase receivables subject to<br>certain commercial renegotiations. The Servicing Agreement contains the terms applicable to renegotiations of  | Clear and consistent definitions relating to the treatment of problem loans   | Confirmation         | {ALPHANUM-1000}  | Article 21(9)    | The STS notification shall confirm that the underlying documentation sets out in clear and consistent<br>terms, definitions, remedies and actions relating to the debt situations set out in Article 21(9) of<br>Regulation (EU) 2017/2402.  | Item 2.2.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980               |
| STSS56 | Confirmerd as the Issuer Regulations set out the different applicable priorities of payments (i.e. the Priority of Payments  | Priorities of payment and triggers events   | Confirmation         | {ALPHANUM-1000}  | Article 21(9)    | The STS notification shall confirm that the securitisation documentation sets out the priorities of<br>payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.   | Item 3.4.7 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/980               |
| STSS57 | The Issuer Regulations provide for the circumstances where the Management Company shall consult the Class A<br>Noteholders (amendments to the Issuer Regulations or other Transaction Documents, modification of the financial<br>characteristics of the Class A Notes Lie. The securitisation positions) and the Class B Noteholders (amendments to the   | Timely resolution of conflicts between classes of investors & responsibilities of trustee                                   | Confirmation         | {ALPHANUM-1000}  | Article 21(10)   | The STS notification shall confirm whether the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.   | Items 3.4.7 and 3.4.8 of Annex 19 of<br>Commission Delegated Regulation (EU)<br>2019/980 |
| STSS58 | The data required to be made available under Article 22(1) of regulation (EU) 2017/3402 have been available in the<br>Prospectus. Such data include the following area (i) quarterly production on a quarterly basis (covering the period from<br>QL 2015 until Q2 2020, (ii) gross default rates (i.e. losses before recoveries) on a quarterly basis (covering the period from QL 2015, and QL 2015, (iii) gross default rates (i.e. losses before recoveries) on a quarterly basis (covering the period from QL 2015, and QL 2015 | Historical Default and Loss Performance Data  | Confirmation         | {ALPHANUM-1000}  | Articles 22 (1)  | The STS notification shall confirm that the data required to be made available under Article 22(1) of<br>Regulation (EU) 2017/2402 is available and shall state clearly where the information is available.  | Items 2.2.2 of Annex 19 of Commission<br>Delegated Regulation (EU) 2019/983              |
| STSS59 | The Seller has mandated a qualified and experienced audit firm to perform the asset audit. A sample of Lease<br>Agreements and Loan Agreements has been subject to an agreed upon procedures review completed prior to the date<br>of the Prospectus. The audit firm has also performed agreed upon procedures in order to verify that the stratification.   | Sample of the underlying exposures subject to external verifications  | Confirmation         | {ALPHANUM-1000}  | Article 22 (2)   | The STS notification shall confirm that a sample of the underlying exposures was subject to external<br>verification prior to the issuance of the securities by an appropriate and independent party.  | N/A  |
| STSS60 | The liability cash flow model will be made available on intex (i) prior to pricing to potential investors and (ii) after pricing, upon request, to potential investors.  | Availability of a liability cash flow model to potential investors  | Confirmation         | {ALPHANUM-1000}  | Article 22 (3)   | The STS notification shall confirm that a liability cash flow model is available to potential investors<br>prior to pricing and state clearly where this information is available. After pricing, the STS notification<br>shall confirm that such information is available to potential investors upon request.  | N/A  |
| STSS61 | Non available.   | Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases*    | Concise Explanation  | {ALPHANUM-10000} | Article 22 (4)   | The STS notification shall explain in a concise manner whether the information related to the<br>environmental performance of the assets financed by residential loams, or auto loams or leases is<br>available pursuant to Article 7 (1)(a) of Regulation (EU) 2017/2402 and state where the information is<br>available.   | N/A  |
| STSS62 | The Originator confirms that it will fulfil the provisions of Art. 7 of the Securitisation Regulation as follows (i) art.<br>7(1)(s): Ican and less levie data will continue to be available on a monthly basis, iii art. 7(1)(s): the reposetur has<br>been made available to investors prior to pricing, (iii) art. 7(1)(c): Not applicable, (iv) art. 7(1)(d): in accordance with<br>the RT S for notification, the notification will be provided to investors in data from prior to pricing and in final form at<br>the islast 15 days after closing of the Transaction, (y) art. 7(1)(s): the Monthly Report and will continue to be available<br>at least on a quarterly basis, (vi) art.7(1): ad hoc amourement will be published as soon as they need to be published<br>and viii) art.7(1): it is application even tours, investors will be informed immediately and<br>and viii) art.7(1): it is a spirificant even tours, investors will be informed immediately<br>the form of the published and viii).  | Originator and sponsor responsible for compliance with Article 7  | Confirmation         | {ALPHANUM-1000}  | Article 22 (5)   | The STS notification shall confirm 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.  | N/A  |

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## ISO 3166 Alpha-2 code English name

AF Afghanistan
AX Åland Islands
AL Albania
DZ Algeria

AS American Samoa

AD Andorra
AO Angola
AI Anguilla
AQ Antarctica

AG Antigua and Barbuda

AR Argentina AM Armenia Aruba AW Australia ΑU ΑT Austria ΑZ Azerbaijan BS **Bahamas** BH Bahrain BD Bangladesh BB Barbados BY Belarus BE Belgium ΒZ Belize BJ Benin BM Bermuda BT Bhutan

BO Bolivia (Plurinational State of)
BQ Bonaire, Sint Eustatius and Saba

**BA** Bosnia and Herzegovina

**BV** Botswana Bv Bouvet Island

BR Brazil

IO British Indian Ocean Territory

**BN** Brunei Darussalam

BG Bulgaria
BF Burkina Faso
BI Burundi
CV Cabo Verde
KH Cambodia
CM Cameroon
CA Canada

**KY** Cayman Islands

CF Central African Republic

TD Chad CL Chile CN China

CX Christmas Island CC Cocos (Keeling) Islands

CO Colombia
KM Comoros
CG Congo

CD Congo (Democratic Republic of the)

CK Cook Islands CR Costa Rica CI Côte d'Ivoire HR Croatia CU Cuba  $\mathbf{cw}$ Curaçao CY Cyprus CZCzechia DK Denmark DJ Djibouti DM Dominica

**DO** Dominican Republic

EC Ecuador
EG Egypt
SV El Salvador
GQ Equatorial Guinea

ER Eritrea
EE Estonia
SZ Eswatini
ET Ethiopia

FK Falkland Islands (Malvinas)

**FO** Faroe Islands

FJ Fiji
FI Finland
FR France

**GF** French Guiana **PF** French Polynesia

**TF** French Southern Territories

GA Gabon  $\mathsf{GM}$ Gambia GE Georgia DE Germany GH Ghana GI Gibraltar Greece GR GL Greenland GD Grenada GP Guadeloupe GU Guam GT Guatemala GG Guernsey Guinea GN

GW Guinea-Bissau
GY Guyana
HT Haiti

**HM** Heard Island and McDonald Islands

VA Holy See HN Honduras НК Hong Kong ΗU Hungary IS Iceland IN India ID Indonesia

IR Iran (Islamic Republic of)

IQ Iraq ΙE Ireland Isle of Man IM IL Israel IT Italy JM Jamaica JΡ Japan JE Jersey JO Jordan ΚZ Kazakhstan ΚE Kenya ΚI Kiribati

ΚP Korea (Democratic People's Republic of)

KR Korea (Republic of)

KW Kuwait KG Kyrgyzstan

Lao People's Democratic Republic LA

LV Latvia LB Lebanon LS Lesotho LR Liberia LY Libya

LI Liechtenstein LT Lithuania LU Luxembourg

МО Macao

MK Macedonia (the former Yugoslav Republic of)

MG Madagascar MW Malawi MY Malaysia Maldives MV ML Mali MT Malta

MH Marshall Islands MQ Martinique MR Mauritania ΜU Mauritius ΥT Mayotte MX Mexico

Micronesia (Federated States of) FM

MD Moldova (Republic of)

Monaco MC

MN Mongolia ME Montenegro MS Montserrat MA Morocco ΜZ Mozambique MM Myanmar NA Namibia NR Nauru NP Nepal

NL Netherlands
NC New Caledonia
NZ New Zealand
NI Nicaragua
NE Niger
NG Nigeria
NU Niue

NF Norfolk Island

MP Northern Mariana Islands

NO Norway
OM Oman
PK Pakistan
PW Palau

**PS** Palestine, State of

PA Panama

PG Papua New Guinea

PΥ Paraguay PΕ Peru РΗ **Philippines** PΝ Pitcairn PL Poland PT Portugal PR Puerto Rico Qatar QA RE Réunion RO Romania

**RU** Russian Federation

**RW** Rwanda

**BL** Saint Barthélemy

SH Saint Helena, Ascension and Tristan da Cunha

KN Saint Kitts and Nevis

LC Saint Lucia

MF Saint Martin (French part)
PM Saint Pierre and Miquelon

VC Saint Vincent and the Grenadines

WS Samoa SM San Marino

ST Sao Tome and Principe

SA Saudi Arabia
SN Senegal
RS Serbia

SC SeychellesSL Sierra LeoneSG Singapore

SX Sint Maarten (Dutch part)

SK Slovakia SI Slovenia

SB Solomon Islands

SO Somalia
ZA South Africa

**GS** South Georgia and the South Sandwich Islands

SS South Sudan
ES Spain
LK Sri Lanka
SD Sudan
SR Suriname

Syalbard and Jan Mayen

SE Sweden
CH Switzerland

Syrian Arab Republic

**TW** Taiwan, Province of China[a]

**TJ** Tajikistan

TZ Tanzania, United Republic of

TH Thailand
TL Timor-Leste
TG Togo
TK Tokelau

TO Tonga

TT Trinidad and Tobago

TN Tunisia
TR Turkey

**TM** Turkmenistan

TC Turks and Caicos Islands

TV Tuvalu
UG Uganda
UA Ukraine

**AE** United Arab Emirates

**GB** United Kingdom of Great Britain and Northern Ireland

**US** United States of America

**UM** United States Minor Outlying Islands

UY Uruguay
UZ Uzbekistan
VU Vanuatu

VE Venezuela (Bolivarian Republic of)

VN Viet Nam

VG Virgin Islands (British)
VI Virgin Islands (U.S.)
WF Wallis and Futuna
EH Western Sahara

YE Yemen ZM Zambia