

General Information				
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STSAT0	SECN 2.5.1R	First contact point	Legal Entity Identifier (LEI) of the entity designated as the first contact point.	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980.
STSAT1	N/A	Instrument identification code	If available, the international security identification code (ISIN) or codes. If no ISIN, then any other unique securities code, assigned to the <i>ABCP transaction</i> .	If available under Item 3.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT2	N/A	Legal Entity Identifier (LEI)	If available, the LEI of the <i>originator (s)</i> and/or <i>sponsor(s)</i> .	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
STSAT3	N/A	Notification identifier	If reporting an update, the unique reference number the <i>FCA</i> has assigned to the previously notified <i>STS notification</i> .	N/A
STSAT4	N/A	Unique identifier	The unique identifier assigned by the <i>reporting entity</i> to this <i>ABCP transaction</i> in accordance with <i>SECN 11.12.2R</i> .	N/A
STSAT5	N/A	Prospectus identifier	If available, the prospectus identifier as provided by the relevant national regulator(s).	N/A
STSAT6	N/A	<i>Securitisation</i>	If available, the name of the registered <i>securitisation</i>	N/A

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		<i>repository</i>	<i>repository.</i>	
STSAT7	N/A	<i>Securitisation name</i>	If available, the <i>securitisation</i> name or in the absence thereof, the code name and used name.	Section 4 of Annex 9 Commission Delegated Regulation (EU) 2019/980.
STSAT8	Regulations 10 and 13 of the <i>Securitisation Regulations</i> and <i>SECN 2.5.3R</i>	Country of establishment	If available, the country of establishment of the <i>originator(s)</i> , <i>sponsor(s)</i> and <i>SSPE(s)</i> .	N/A
STSAT9	N/A	<i>Securitisation classification</i>	The type of <i>securitisation</i> : <ul style="list-style-type: none"> • <i>non-ABCP securitisation</i>; • <i>ABCP transaction</i>; • <i>ABCP programme</i>. 	N/A
STSAT10	N/A	Underlying exposures classification	The type of underlying exposures including: <ol style="list-style-type: none"> 1. residential loans either secured by one or more mortgages on residential immovable property or fully guaranteed by an eligible protection provider among those under Article 201(1) of the <i>UK CRR</i> and qualify for the credit quality 	N/A

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			<p>step 2 or above as set out in Part Three, Title II, Chapter 2 of the <i>UK CRR</i>;</p> <ol style="list-style-type: none"> 2. commercial loans 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 and credit facilities provided to enterprises where the <i>originator</i> applies the same credit risk assessment approach as for individuals not covered under points 1, 2 and 4 to 8; 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 which, in the opinion of the <i>originator</i> or <i>sponsor</i> constitute a distinct asset type based on internal methodologies and parameters. 	
STSAT11	N/A	Issue date	If a prospectus is drawn up in compliance with Regulation (EU) 2017/1129, and / or corresponding	N/A

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			legislation applicable in a third country, the date on which the prospectus was approved. If not, the issuance date of the <i>ABCP transaction</i> .	
STSAT12	N/A	Notification date	The date of notification to the <i>FCA</i> , or if prior to <i>IP completion day</i> , date of notification to ESMA.	N/A
STSAT13	SECN 2.5.2R	Authorised Third party	If an authorised third party has provided STS verification services in accordance with <i>SECN 2.5.2R</i> , a statement that the authorised third party firm has confirmed compliance with the STS criteria.	N/A
STSAT14	SECN 2.5.2R	Authorised Third party name	If an authorised third party has provided STS verification services in accordance with <i>SECN 2.5.2R</i> , the third party's name.	N/A
[Deleted]				
STSAT16	Regulation 11 of the <i>Securitisation Regulations</i>	STS status	A reasoned notification by the <i>originator</i> and <i>sponsor</i> that the <i>securitisation</i> is no longer to be considered as STS, or that a <i>STS notification</i> should be revised.	N/A
STSAT17	SECN 2.5.3R	<i>Originator</i> (or <i>original lender</i>) not a <i>CRR firm</i> or an	A 'Yes' or 'No' statement of whether the <i>originator</i> or <i>original lender</i> is a <i>CRR firm</i> or an <i>FCA investment firm</i> .	N/A

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		<i>FCA investment firm</i>		
STSAT18	<i>SECN 2.5.3R</i>	Confirmation of credit-granting criteria	If the answer to field STSS17 is 'No', confirmation that the <i>originator's</i> or <i>original lender's</i> credit-granting criteria, processes and systems in place are executed in accordance with <i>SECN 8</i> .	N/A
STSAT19	<i>SECN 2.5.3R</i>	Declaration that the credit granting is subject to supervision	If the answer to field STSS17 is 'No', declaration that the credit-granting referred to in <i>SECN 2.5.3R (1)(a)</i> is subject to supervision.	N/A

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STSAT20	SECN 2.3.2R	Underlying exposures acquired by true sale		√		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.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT21	SECN 2.3.3R	No severe clawback		√		A concise explanation of whether the transfer of title is subject to any of the severe clawback provisions referred to in SECN 2.3.3R (1)(a)	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						and (b). State whether the provisions in <i>SECN</i> 2.3.4R apply.	
STSAT22	<i>SECN</i> 2.3.4R	Exemption for clawback provisions in national insolvency laws	√			In conjunction with STSS21, where appropriate, confirmation that there are no circumstances that could give rise to clawback provisions in accordance with <i>SECN</i> 2.3.2R.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT23	<i>SECN</i> 2.3.5R	Transfer where the seller is not the <i>original</i>	√			If the seller is not the <i>original lender</i> , a statement confirming that the <i>securitisation</i>	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU)

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		<i>lender</i>				complies with <i>SECN</i> 2.3.2R to <i>SECN</i> 2.3.4R.	2019/980
STSAT24	<i>SECN</i> 2.3.6R	Transfer performed by means of an assignment and perfected at a later stage.		√		If the transfer of the underlying exposures is performed by means of an assignment and perfected after the transaction's closing, provide a concise explanation of how and whether that perfection is effected at least through the required minimum pre-determined event triggers as listed in <i>SECN</i> 2.3.6R.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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STSAT25	SECN 2.3.7R	Representations and warranties		√		A concise explanation of whether the seller has provided representations and warranties that the assets included in the <i>securitisation</i> are not encumbered or otherwise in a condition that can be foreseen to adversely affect the enforceability of the transfer by the means in SECN 2.3.2R.	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT26	SECN 2.3.8R	Eligibility criteria which prohibit active portfolio		√		A concise explanation of how: <ul style="list-style-type: none"> the underlying exposures the 	Section 2 of Annex 19 of Commission Delegated

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		management of the underlying exposures on a discretionary basis				seller transfers to the <i>SSPE</i> (if an <i>SSPE</i> is used) or that are otherwise securitised meet predetermined, clear and documented eligibility criteria prohibiting active portfolio management of those exposures on a discretionary basis.	Regulation (EU) 2019/980

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						<ul style="list-style-type: none"> the selection and transfer of the underlying exposures in the <i>securitisation</i> is based on clear processes which facilitate the identification of which exposures are selected for or transferred into the <i>securitisation</i> and that they do not allow for their active 	

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						portfolio management on a discretionary basis.	
STSAT27	SECN 2.3.9R	No re-securitisation	√			Confirmation that the underlying exposures do not include any <i>securitisation positions</i> and that the notified <i>securitisation</i> is therefore not a <i>re-securitisation</i> .	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT28	SECN 2.3.10R	Transferred underlying exposures without defaulted exposures			√	A detailed explanation of how the transferred underlying exposures do not include, at the time of selection,	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU)

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						<p>defaulted exposures or restructured exposures as set out in <i>SECN 2.3.10R</i>, as applicable. If appropriate, a clear statement whether the <i>securitisation</i> contains any credit-impairedness at the time of <i>securitisation</i> as specified in <i>SECN 2.3.10R (2)(b)(i)</i>.</p> <p>Confirmation that:</p> <ul style="list-style-type: none"> at the time of origination, the requirements referred to in 	2019/980

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						<p><i>SECN 2.3.10R (2)(c);</i></p> <ul style="list-style-type: none"> at the time of selection, the requirements referred to in <i>SECN 2.3.10R (2)(d)</i> are met. 	
STSAT29	<i>SECN 2.3.11R</i>	At least one payment at the time of transfer	√			<p>Confirmation whether, at the time of transfer of the exposures, the debtors have made at least one payment.</p> <p>If no payment has been made, an explanation why this is the case, including a statement of</p>	Items 3.3 and 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						whether the reason is one of the exceptions permitted under <i>SECN 2.2.13R</i> applies.	
STSAT30	<i>SECN 2.3.12R</i>	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 <i>securitisation position</i> on the sale of assets securing the underlying exposures. If appropriate, a detailed explanation of whether repayments of the <i>investors</i> are not	Item 3.4.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						considered to depend on the sale of assets, as specified under <i>SECN</i> 2.3.12R (3).	
STSAT31	<i>SECN</i> 2.3.13R	Mitigation of interest rates (IR) and currency (FX) risks		√		<p>A concise explanation that measures are taken appropriately to mitigate interest rates and currency risks and confirmation that such measures are disclosed.</p> <p>A concise explanation whether any hedging instruments used are underwritten and documented according to commonly accepted</p>	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						standards.	
STSAT32	SECN 2.3.13R	Derivatives purchased/sold by <i>SSPE</i>		√		Except for the purpose of hedging interest-rate or currency risk, a concise explanation whether the <i>SSPE</i> has not entered into derivative contracts	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU2019/980)
STSAT33	SECN 2.3.13R	Derivatives in underlying exposures		√		A concise explanation of the presence of any derivatives in the pool of underlying exposures.	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT34	SECN 2.3.13R	Derivatives using common		√		A concise explanation whether any	Items 3.4.7 and 3.8 of Annex 19

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		standards				derivatives permissible under <i>SECN</i> 2.3.13R are underwritten and documented according to common standards in international finance.	of Commission Delegated Regulation (EU) 2019/980
STSAT35	<i>SECN</i> 2.3.14R	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 <i>SECN</i> 2.3.14R.	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT36	<i>SECN</i>	Priorities of	√			Confirmation that the	Items 3.4.7 and

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	2.3.14R	payment and triggers events				transaction documentation sets out the priorities of payment and triggers events pursuant to <i>SECN</i> 2.3.14.	3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT37	<i>SECN</i> 2.3.16R	Historical default and loss performance data	√			Confirmation that the data required to be made available under <i>SECN</i> 2.3.16R is available and a clear statement where the information is available to potential <i>investors</i> before pricing. If the <i>sponsor</i> does not have access to such data,	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						<p>confirmation that the seller has provided access to data as specified under <i>SECN</i> 2.3.16R.</p> <p>Confirmation that the data are available and state clearly, where the information is available and that the data cover a period no shorter than five years except for trade receivables and other short-term receivables for which the historical period is no shorter than three years.</p>	

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STSAT38	SECN 2.3.17R	Homogeneity of assets			√	A detailed explanation of how the <i>securitisation</i> is backed by a pool of homogenous underlying exposures, taking into account the characteristics relating to the cash flows of different asset types including their contractual, credit-risk and prepayment characteristics.	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT39	SECN 2.3.17R	Underlying exposure obligations	√			Confirmation that the pool of underlying exposures has a remaining weighted	Item 2.2.7 of Annex 19 of Commission Delegated

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						average life of no more than one year and that none of the underlying exposures has a residual maturity of more than three years. Confirmation whether the derogation regarding pools of auto loans, auto leases or equipment lease transactions applies, in accordance with <i>SECN 2.3.17R (3)</i> .	Regulation (EU) 2019/980
STSAT40	<i>SECN 2.3.17R</i>	Underlying exposure obligations	√			Confirmation, where appropriate, that the underlying exposures: <ul style="list-style-type: none"> do not include 	Item 2.2.7 of Annex 19 of Commission Delegated

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						loans secured by residential or commercial mortgages or fully guaranteed residential loans, as referred to in point (e) of the first subparagraph of Article 129(1) of Regulation (EU) No 575/2013, as that Regulation had effect	Regulation (EU) 2019/980

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						<p>immediately before <i>IP completion day</i>;</p> <ul style="list-style-type: none"> contain obligations that are contractually binding and enforceable, with full recourse to debtors with defined payment streams relating to rental, principal, interest, or 	

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						<p>related to any other right to receive income from assets warranting such payments;</p> <ul style="list-style-type: none"> • does not include transferable securities as defined in point (24) of article 2(1) of Regulation (EU) No 600/2014 other than corporate 	

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						bonds, that are not listed on a trading venue.	
STSAT41	SECN 2.3.18R	Referenced interest payments based on generally used interest rates		√		A concise explanation whether and how any referenced interest payments under the <i>ABCP transaction's</i> assets and liabilities are calculated by reference to generally used market interest rates or generally used sectoral rates reflective of the cost of funds.	Item 2.2.2 and 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT42	SECN 2.3.19R	No trapping of cash following enforcement or		√		A concise explanation of whether each of the requirements of <i>SECN</i>	Item 3.4.5 of Annex 19 of Commission

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		acceleration notice				2.3.19R are met, including a concise explanation of cases where cash may be trapped.	Delegated Regulation (EU) 2019/980
STSAT43	SECN 2.3.19R	(a) No trapping of cash following enforcement or acceleration	√			Confirmation that no cash would be trapped after an enforcement or an acceleration notice was delivered.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT44	SECN 2.3.19R	(b) Principal receipts shall be passed to <i>investors</i>	√			Confirmation that principal receipts from the underlying exposures are passed to <i>investors</i> via sequential amortisation of the 27	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						<i>securitisation positions, as determined by the seniority of the securitisation position.</i>	
STSAT45	SECN 2.3.19R	(c) 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.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT46	SECN 2.3.20R	Soundness of underwriting standards			√	A detailed explanation of whether the underlying exposures were originated in the	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU)

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						<p>seller's ordinary course of business, specifying whether the underwriting standard are no less stringent that those applied to exposures that were not securitised.</p> <p>A detailed explanation of whether any material changes from prior underwriting standards have been disclosed to the <i>sponsor</i> and other parties directly exposed to the <i>ABCP</i></p>	2019/980

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						<i>transaction.</i>	
STSAT47	SECN 2.3.20R	Seller expertise			√	A detailed explanation of whether the seller has the required expertise in originating exposures of a similar nature to those 30 securitised.	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT48	SECN 2.3.21R	Revolving <i>ABCP transaction</i> /credit quality trigger.			√	A detailed explanation of how the provisions or triggers in SECN 2.3.21R are included in the <i>securitisation</i> documentation.	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT49	SECN	<i>Securitisation</i>	√			Confirmation that the	Item 3.2 of Annex

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	2.3.22R	participant duties				<i>securitisation</i> documentation includes the contractual obligations, duties and responsibilities of the <i>sponsor</i> , the servicer and the trustee, if any, and other ancillary service provider.	19 of Commission Delegated Regulation (EU) 2019/980
STSAT50	SECN 2.3.22R	Servicing continuity provisions	√			Confirmation that the <i>securitisation</i> documentation includes the processes and responsibilities necessary to ensure that a default or insolvency of the	Item 3.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

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						servicer does not result in a termination of servicing.	
STSAT51	SECN 2.3.22R	Derivative counterparty and account bank continuity provisions	√			Confirmation that the <i>securitisation</i> documentation includes provisions that ensure the replacement of derivative counterparties and the account bank upon their default, insolvency and other specified events, where applicable.	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSAT52	SECN 2.3.22R	<i>Sponsor</i> robustness	√			Confirmation that the <i>securitisation</i>	Item 3.2 of Annex 19 of Commission

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						documentation includes provisions of how the <i>sponsor</i> meets the requirements in <i>SECN</i> 2.3.25R(1).	Delegated Regulation (EU) 2019/980