

General information				
FIELD NUMBER	Provision of the Securitisation Regulations and/or SECN	FIELD NAME	CONTENT TO BE REPORTED [If appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.]	ADDITIONAL INFORMATION
STSAP0	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.
STSAP1	N/A	Instrument identification code	If applicable, the international security identification codes (ISIN) assigned to the <i>ABCP programmes</i> .	If available under Item 3.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980.
STSAP2	N/A	Legal Entity Identifier (LEI)	If available, the LEI of the <i>sponsor (s)</i> and/or <i>ABCP programme(s)</i> .	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980.
STSAP3	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
STSAP4	N/A	Unique identifier	The unique identifier assigned by the <i>reporting entity</i> to this <i>ABCP programme</i> in accordance with SECN 11.12.1R.	N/A
STSAP5	N/A	Prospectus identifier	If available, the prospectus identifier as provided by the relevant national regulator(s).	N/A

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STSAP6	N/A	<i>Securitisation repository</i>	If available, the name of the registered <i>securitisation repository</i> .	N/A
STSAP7	N/A	<i>Securitisation name</i>	The name of the <i>ABCP programme</i> .	Section 4 of Annex 9 Commission Delegated Regulation (EU) 2019/980.
STSAP8	Regulations 10 and 13 of the <i>Securitisation Regulations</i> and <i>SECN 2.5.3R</i>	Country of establishment	Confirmation that the <i>sponsor</i> is established in the <i>United Kingdom</i> .	Item 4.3 of Annex 9 of Commission Delegated Regulation (EU) 2019/980.
STSAP9	N/A	<i>Securitisation classification</i>	The type of <i>securitisation (non-ABCP securitisation, ABCP transaction, ABCP programme)</i> .	N/A
STSAP10	N/A	Issuance date	The date of the first issuance of the <i>ABCP programme</i> .	Item 4 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
STSAP11	N/A	Notification date	The date of <i>STS notification</i> to the <i>FCA</i> , or if prior to <i>IP completion day</i> , date of notification to <i>ESMA</i> .	N/A

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STSAP12	<i>SECN 2.5.2R</i>	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
STSAP13	<i>SECN 2.5.2R</i>	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]				
STSAP15	Regulation 11 of the <i>Securitisation Regulations</i>	STS status	A reasoned notification by the <i>sponsor</i> that the <i>ABCP programme</i> is no longer to be considered as STS, or that a <i>STS notification</i> should be revised.	N/A

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STSAP16	SECN 2.3.23R	<i>Sponsor</i> to be a <i>CRR firm</i> , but not an <i>investment firm</i>	√			Confirmation that the <i>sponsor</i> of the programme is a <i>CRR firm</i> , but not an <i>investment firm</i> and link to a document attesting to such status.	N/A
STSAP17	SECN 2.3.24R	<i>Sponsor</i> support as liquidity facility provider	√			Confirmation that the <i>sponsor</i> of the <i>ABCP programme</i> provides a liquidity facility and that it supports all <i>securitisation positions</i> on the <i>ABCP programme</i> , including a description of the liquidity facility and a link to any document evidencing such provision.	N/A
STSAP18	SECN 2.3.25R	Demonstration to the <i>PRA</i>	√			Confirmation that in respect of its role as <i>sponsor</i> , the <i>credit institution</i> does not endanger its solvency and liquidity, and a link, where available, to the	N/A

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						document supporting it has demonstrated this position to the <i>PRA</i> .	
STSAP19	SECN 2.3.26R	Compliance with <i>sponsor's</i> due diligence requirements	√			Confirmation the <i>sponsor's</i> compliance with the due diligence requirements set out in SECN 4.2.1R(1) and SECN 4.2.2R, as applicable. Confirmation that the <i>sponsor</i> has verified that the seller has in place the required servicing capabilities and collection processes that meet the requirements specified in points (i) to (p) of Article 265(2) of <i>UK CRR</i> or equivalent requirements in <i>third countries</i> .	N/A
STSAP20	SECN 2.3.27R	The seller (at transaction)		√		A concise explanation of how the seller (<i>ABCP transaction</i>) and the <i>sponsor</i> (<i>ABCP</i>	Item 3.4.3 of Annex 19 of

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		level) or the <i>sponsor</i> (at the <i>ABCP programme</i> level) shall satisfy with the risk retention requirements as provided under <i>SECN 5</i>				<p><i>programme</i>) comply with the risk retention requirements as specified under <i>SECN 5.2</i> specifying the option used for retaining the risk including:</p> <ol style="list-style-type: none"> 1. vertical slice – i.e. <i>SECN 5.2.2R (1)(a)</i>; 2. seller’s share – i.e. <i>SECN 5.2.2R (1)(b)</i>; 3. randomly-selected exposures kept on balance sheet – i.e. <i>SECN 5.2.2R (1)(c)</i>; 4. first loss tranche – i.e. <i>SECN 5.2.2R (1)(d)</i>; 5. first loss exposure in each asset – i.e. <i>SECN 5.2.2R (1)(e)</i>; 6. no compliance with risk retention requirements of <i>SECN</i>; 	Commission Delegated Regulation (EU) 2019/980

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						7. other.	
STSAP21	SECN 2.3.28R	Compliance at <i>ABCP programme</i> level with SECN 6 (transparency requirements)	√			Confirmation that: <ul style="list-style-type: none"> the <i>sponsor</i> is responsible for compliance with SECN 6.2; the <i>sponsor</i> is complying with SECN 6.2 at the <i>ABCP programme</i> level; the <i>sponsor</i> has made available to potential <i>investors</i> before pricing and upon their request: the aggregate information required by SECN 6.2.1R (1), and the information required by SECN 6.2.1R (2) to (5), at least in draft or initial form. 	N/A

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STSAP22	SECN 2.3.29R	Drawn down of liquidity facility, where funding commitments of the liquidity facility are not renewed by the <i>sponsor</i>		√		A concise explanation from the <i>sponsor</i> of whether the liquidity facility will be drawn down and the maturing securities are repaid in the event that the <i>sponsor</i> does not renew the funding commitment of the liquidity facility before its expiry.	N/A
STSAP23	SECN 2.3.30R	Compliance of <i>ABCP transactions</i> within an <i>ABCP programme</i> with SECN 2.3.2R to SECN 2.3.9R and SECN 2.3.13R to SECN 2.3.22R	√			Confirmation whether all <i>ABCP transactions</i> within the programme meet the following requirements: <ul style="list-style-type: none"> • SECN 2.3.2R to SECN 2.3.9R. • SECN 2.3.13R to SECN 2.3.22R. 	N/A

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STSAP24	SECN 2.3.30R (2) to (3)	Maximum of 5 % of the aggregate amount of the exposures underlying the ABCP may temporarily be non-compliant with certain requirements			√	A detailed explanation as to which, if any, of the requirements of SECN 2.3.10R, 2.3.11R or 2.3.12R are temporarily not in compliance with and the percentage of the aggregate amount of the exposures underlying the ABCP transactions it represents and why the programme has temporarily breached those requirements. Confirmation that a sample of the underlying exposures is subject to regular external verification of compliance by an appropriate independent party.	N/A
STSAP25	SECN 2.3.31R	Remaining weighted average life	√			Confirmation that the remaining weighted average life of the underlying	N/A

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		(WAL) in the underlying exposures of an <i>ABCP programme</i> shall not be more than two years				exposures of an <i>ABCP programme</i> are not more than two years.	
STSAP26	SECN 2.3.32R	Fully supported <i>ABCP programme</i> (<i>sponsor support</i>)		√		A concise explanation whether or not the <i>ABCP programme</i> is fully supported by a <i>sponsor</i> in accordance with SECN 2.3.24R.	N/A
STSAP27	SECN 2.3.33R	No <i>re-securitisation</i> and no credit enhancement establishing a second layer of tranching at the	√			Confirmation that the <i>ABCP programme</i> does not contain any <i>re-securitisation</i> and that the credit enhancement does not establish a second layer of tranching at the programme level.	N/A

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		<i>ABCP programme level</i>					
STSAP28	SECN 2.3.34R	No call options	√			Confirmation that the <i>ABCP programme</i> does not include call option or clauses with an effect of the securities' final maturity at the discretion of the seller, <i>sponsor</i> or <i>SSPE</i> .	N/A
STSAP29	SECN 2.3.35R	Interest rate and currency risks at <i>ABCP programme</i> appropriately mitigated and documented.			√	A detailed explanation that measures are taken appropriately to mitigate interest rates and currency risks arising at <i>ABCP programme level</i> , and details of those measures, including whether the <i>SSPE</i> enters into derivative contracts other than for the reasons set out by SECN 2.3.35R.	N/A

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						A description of how those derivatives are underwritten and documented, in particular whether it is done according to on common standards in international finance.	
STSAP30	SECN 2.3.36R (1)	Requirements for the <i>ABCP programme</i> documentation (responsibilities of the trustee to <i>investors</i>)	√			Confirmation that the responsibilities of the trustee and other entities with fiduciary duties, if any to <i>investors</i> are specified in the <i>ABCP programme's</i> documentation.	N/A
STSAP31	SECN 2.3.36R (2)	Requirements for the <i>ABCP programme</i> documentation (contractual obligations of the <i>sponsor</i>)	√			Confirmation that the contractual obligations, duties and responsibilities of the <i>sponsor</i> , the trustee and other ancillary services providers, if any, are specified in the <i>ABCP programme's</i> documentation.	N/A

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STSAP32	SECN 2.3.36R (3)	Requirements for the <i>ABCP programme</i> documentation (process & responsibilities in case of defaulted servicer)	√			Confirmation that the <i>ABCP programme</i> 's documentation contains processes and responsibilities covering servicer default or insolvency to ensure servicing continuity.	N/A
STSAP33	SECN 2.3.36R (4)	Requirements for the <i>ABCP programme</i> documentation (provisions for replacement of derivatives counterparties and the account bank)	√			Confirmation that the requirements under SECN 2.3.36R (4) are met regarding provisions for replacement of derivatives counterparties, and the account bank at <i>ABCP programme</i> level upon their default, insolvency and other specified events, where the liquidity facility does not cover such events.	N/A

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STSAP34	SECN 2.3.36R (5)	Requirements for the <i>ABCP programme</i> documentation (procedures to ensure collateralisation of the funding commitment)	√			Confirmation that the <i>ABCP programme's</i> documentation contains procedures ensuring that upon specified events, defaults or insolvency of the <i>sponsor</i> , remedial step shall be provided for to achieve, as appropriate, collateralisation of the funding commitment or replacement of the liquidity facility provider. A statement indicating the relevant pages of the prospectus or other underlying documentation that contain the information relevant to the requirements set out in <i>SECN 2.3.36R (5)</i> .	N/A
STSAP35	SECN 2.3.36R (6)	Requirements for the <i>ABCP</i>	√			Confirmation that the <i>ABCP programme's</i> documentation contains provisions ensuring	N/A

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		<i>programme</i> documentation (liquidity facility & maturing securities to be repaid where the <i>sponsor</i> does not renew the funding commitment of the liquidity facility before its expiry)				that the liquidity facility shall be drawn down and the maturing securities shall be repaid in the event that the <i>sponsor</i> does not renew the funding commitment of the liquidity facility before its expiry. A statement indicating the relevant pages of the prospectus or other underlying documentation that contain the information relevant to the requirements set out in <i>SECN</i> 2.3.36R (6).	
STSAP36	<i>SECN</i> 2.3.37R	Servicer expertise			√	A detailed explanation of how the requirements of <i>SECN</i> 2.3.37R are met, including the policies and procedures ensuring compliance with these requirements	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980.

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						A statement indicating the relevant pages of the prospectus or other underlying documentation that contain the applicable explanations to meet the requirements set out in <i>SECN 2.3.37R</i> (as applicable) ('servicer expertise, policies, procedures, and risk management').	