Descriptive & disclaimer text at the top of the ESMA webpage containing the STS notifications

This Register provides a list of all securitisations that comply with the 'Simple, Transparent, and Standardised' (STS) criteria set out in the Securitisation Regulation (Regulation (EU) 2017/2402). According to Article 27(1) of the Securitisation Regulation, originators and sponsors must jointly notify ESMA by means of the template referred to in Article 27(7) where a securitisation meets the requirements of Articles 19 to 22 or Articles 23 to 26 ('STS notification'). In the case of an ABCP programme, only the sponsor is responsible for the notification of that programme and, within that programme, of the ABCP transactions complying with Article 24.

According to Article 27(5) of the Securitisation Regulation, ESMA has to maintain on its website a list of all securitisations which the originators and sponsors have notified to it as meeting the requirements of Articles 19 to 22 or Articles 23 to 26 of that Regulation. ESMA must add each securitisation so notified to that list immediately and must update the list where the securitisations are no longer considered to be STS following a decision of competent authorities or a notification by the originator or sponsor. Where the competent authority has imposed administrative sanctions in accordance with Article 32 of the Securitisation Regulation, it must notify ESMA thereof immediately. ESMA must immediately indicate on the list that a competent authority has imposed administrative sanctions in relation to the securitisation concerned.

The present Register has been set up by ESMA on an interim basis in order to meet the requirements of the Securitisation Regulation starting from 1 January 2019. In due course, ESMA will launch a more established Register and place it on the dedicated section of its website (https://registers.esma.europa.eu/publication/). The list of securitisations is derived solely from the STS notifications provided to ESMA by the originator or sponsor as well as the notification of an administrative sanction to ESMA by a competent authority. The originator, sponsor and SSPE remain responsible for the STS information, and the competent authority remains responsible for any administrative sanctions and remedial measures, and queries regarding that information should be addressed directly to each them according to their responsibilities.

The information published in the Register derives exclusively from the information notified to ESMA. Therefore, ESMA does not accept any responsibility or liability for the accuracy of the information. ESMA shall not be liable for any loss of business or profits or any direct, indirect or consequential loss or damage resulting from any irregularity or inaccuracy of the information published by ESMA in the Register. ESMA aims to minimise disruption caused by technical errors. However, please note that ESMA cannot guarantee that its service will not be interrupted or otherwise affected by technical errors.

For further information, please see the Legal Notice.

Instructions for providing STS notifications for public securitisations

1. If you are providing an STS notification 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) …/… [include reference to [include full reference to the STS notification RTS]*. Additional columns have been provided for background information.

3. Complete the STS notification template(s) in a manner that complies with *Commission Delegated Regulation (EU) …/… [include full reference to the STS notification ITS]*. 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 *STSnotifications@esma.europa.eu*, 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.

   - 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.

   - 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.

   - 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.

   - 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 (see pages 71-72 here: https://www.esma.europa.eu/sites/default/files/library/esma33-128-474_final_report_securitisation_disclosure_technical_standards.pdf), and

- STATUS is either "NEW", "UPDATE", or "CANCELLATION"

For example, a submission of a new STS notification for a securitisation with a unique identifier of 5493000IBP32UQZ0KL24N201801 from a reporting entity with LEI code 5493000IBP32UQZ0KL24, should have the following subject line in the email: *[SECU]: 5493000IBP32UQZ0KL24 - 5493000IBP32UQZ0KL24N201801 - NEW*. An update to that STS notification for that same securitisation at a later stage should be submitted using an email with the following subject line: *[SECU]: 5493000IBP32UQZ0KL24 - 5493000IBP32UQZ0KL24N201801 - UPDATE*.

6. ESMA will then process the files and apply the validation rules set out in Annex 1 below.

7. **In case of questions, please refer to Annex 2 below and if this does not answer your question then please send an email to securitisation@esma.europa.eu. PLEASE DO NOT send any question emails to STSnotifications@esma.europa.eu (this address is reserved only for the processing of STS notifications).**

Instructions for providing STS notifications for private securitisations

1. If you are providing an STS notification for a private securitisation, then you must follow all of the instructions below. NB: 'Private securitisations' are defined as those securitisations that are 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*). Furthermore, '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) …/… [include reference to [include full reference to the STS notification RTS]*. Additional columns have been provided for background information.

3. Complete the STS notification template(s) in a manner that complies with *Commission Delegated Regulation (EU) …/… [include full reference to the STS notification ITS]*. 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. Follow steps 2 and 3 again using the worksheets in the ***private*** securitisations STS notification template file. This file contains limited information that will be published on ESMA's website. For further details, please see paragraphs 30-36 of ESMA's final report on STS notifications, as well as recital (6) and Article 1(3) in its draft Regulatory Technical Standards[1].

5. Once the STS notification template(s) in each file have been completed, save both files, attach **both the public and private template files** in a single email, and send this email to *STSnotifications@esma.europa.eu*, in adherence with the following modalities:

   - Please send only one email per securitisation containing both files. Where multiple STS notifications are being submitted (e.g. for two or more securitisations), please send one email per securitisation.

   - 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 should be deleted and Annexes II and III should be completed. This should be performed for both the public securitisations STS notification file and the

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[1] https://www.esma.europa.eu/sites/default/files/library/esma33-128-477_final_report_on_sts_notification.pdf

private securitisations STS notification file, and the two saved files should be submitted in one email.

- Where a notification is being made for a non-ABCP securitisation, then Annex I should be completed and Annexes II and III deleted for both the public securitisations STS notification file and the private securitisations STS notification file, and these two completed files should be saved and sent in one email.

- Where a notification is made for an ABCP Programme only, then Annexes I and II should be deleted and Annex III should be completed for both the public securitisations STS notification file and the private securitisations STS notification file, and these two completed files should be saved and sent in an email to ESMA.

- 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 files being rejected.

- If you are providing an updated STS notification file, then you are invited to indicate what has changed since the previous STS notification file, in the body of the email.

6. 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 (see pages 71-72 here: https://www.esma.europa.eu/sites/default/files/library/esma33-128-474_final_report_securitisation_disclosure_technical_standards.pdf), and

- STATUS is either "NEW", "UPDATE", or "CANCELLATION"

For example, a submission of a new STS notification for a securitisation with a unique identifier of 5493000IBP32UQZ0KL24N201801 from a reporting entity with LEI code 5493000IBP32UQZ0KL24, should have the following subject line in the email: *[SECU]: 5493000IBP32UQZ0KL24 - 5493000IBP32UQZ0KL24N201801 - NEW*. An update to that STS notification for that same securitisation at a later stage should be submitted using an email with the following subject line: *[SECU]: 5493000IBP32UQZ0KL24 - 5493000IBP32UQZ0KL24N201801 - UPDATE*.

7. ESMA will then process the files and apply the validation rules set out in Annex 1 below.

8. **In case of questions, please refer to Annex 2 below and if this does not answer your question then please send an email to securitisation@esma.europa.eu. PLEASE DO NOT send any question emails to STSnotifications@esma.europa.eu (this address is reserved only for the processing of STS notifications).**

Annex 1 – Validation rules

RULE ID	TYPE	FIELD SYMBOL USED IN THE TEMPLATES	SYMBOL DEFINITION	RULE
1	Check submission length	N/A	N/A	Check all required fields completed.
2	Check submission length	N/A	N/A	Check no additional fields added.
3	Check submission length	N/A	N/A	Check the order of the fields submitted is the same as the template.
4	Check formats	{ALPHANUM-n}	Up to n alphanumeric characters. Free text field. Should be entered in ASCII format (no accented characters).	Field length does not exceed 'n' characters. No accented characters, i.e. no ASCII characters 128-237
5	Check formats	{COUNTRYCODE_2}	2 letter country code, as defined by ISO 3166-1 alpha-2 country code. Should be entered in ASCII format (no accented characters).	All entries match ISO 3166-1 Alpha-2 codes
6	Check formats	{DATEFORMAT}	Dates shall be formatted by the following format: DD-MM-YYYY	Field length is exactly 10 characters and field contains only numbers and hyphens.
7	Check formats	{Y/N}	'True'- Y; 'False' – N	Field only contains 'Y' or 'N'.
8	Check list entries	{LIST}	Field is of type 'list'.	Ensure that only available list values can be entered.
9	Check formats	{ISIN}	ISIN code, as defined in ISO 6166 (12 alphanumeric characters).	Must be a valid ISIN (one or several)
10	Check formats	{LEI}	Legal entity identifier, as defined in ISO 17442 (20 alphanumeric characters).	Conforms to LEI length (20); Field only contains alphanumeric characters; and any alpha characters are uppercase.

Annex 2 - Frequently Asked Questions

Q1: Special instructions for {ISIN} and {LEI} fields (STSS1, STSS2, STSAT1, STSAT2, STSAP1, STSAP2)

A1: Where multiple entries are available for these fields, entries should be provided in comma-separated format. For example, if there are two ISIN codes, these should be reported in the following manner "ISIN1,ISIN2".