

Schedules

Schedule 1

Regulation 2(11)

New Schedule A1 to Securitisation Regulations 2024

“Schedule A1

Regulation 32B(4)

Supplementary provision about due diligence requirements for the trustees or managers of an occupational pension scheme

<i>Information</i>	<i>Frequency with which, or occasion on which, information is to be made available</i>
1. In the case of a securitisation which is neither an ABCP programme nor an ABCP transaction, details of the underlying exposures.	At least quarterly.
2. In the case of a securitisation which is an ABCP programme or an ABCP transaction, information on the underlying receivables or credit claims.	At least monthly.
3. Reports for investors providing periodic updates on—	At least quarterly in the case of a securitisation which is neither an ABCP programme nor an ABCP transaction.
(a) the credit quality and performance of the underlying exposures;	
(b) any relevant financial or other triggers contained in the transaction documentation, including information on events which trigger changes to the priority of payments or the substitution of any counterparty to the transaction;	At least monthly in the case of a securitisation which is an ABCP programme or an ABCP transaction.
(c) data on the cash flows generated by the underlying exposures and by the liabilities of the securitisation;	
(d) the calculation and modality of retention of a material net economic interest in the transaction by the originator, sponsor or original lender.	
4. All information on the legal documentation needed to understand the transaction, including detail of the legal provisions governing—	. In the case of primary market investments—
(a) the structure of the transaction,	(a) before pricing or a commitment to invest, in draft or initial form,
	(b) no later than 15 days after closing of the transaction, in final form, and

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<i>Information</i>	<i>Frequency with which, or occasion on which, information is to be made available</i>
<p>(b) any credit enhancement or liquidity support features,</p> <p>(c) the cash flows and loss waterfalls,</p> <p>(d) investors’ voting rights, and</p> <p>(e) any triggers or other events that could result in a material impact on the performance of the securitisation position.</p>	<p>(c) an updated version as soon as practicable following any material change.</p> <p>. In the case of secondary market investments—</p> <p>(a) before a commitment to invest, in final form, and</p> <p>(b) an updated version as soon as practicable following any material change.</p>
<p>5. Information describing any changes or events materially affecting the transaction, including breaches of obligations under the transaction documents</p>	<p>As soon as practicable following that material change or event.</p>
<p>6. Any approved prospectus or other offering or marketing document prepared with the co-operation of the originator or sponsor.</p>	<p>. In the case of primary market investments—</p> <p>(a) before pricing or a commitment to invest, in draft or initial form, and</p> <p>(b) no later than 15 days after closing of the transaction, in final form</p> <p>. In the case of secondary market investments, before a commitment to invest, in final form.</p>
<p>7. If there is an STS notification, or a notification falling within regulation 12(3)(b), in respect of the transaction, that notification.</p>	<p>. In the case of primary market investments—</p> <p>(a) before pricing or a commitment to invest, in draft or initial form,</p> <p>(b) no later than 15 days after closing of the transaction, in final form, and</p> <p>(c) an updated version as soon as practicable following any material change.</p> <p>. In the case of secondary market investments—</p> <p>(a) before a commitment to invest, in final form, and</p> <p>(b) an updated version as soon as practicable following any material change.”.</p>