**Coronavirus SME Guarantee Scheme – Phase 2**

**Securitisation Questionnaire**

1. Please provide an overview of the structure of the securitisation vehicle(s) to which you propose to assign loans issued under the Scheme, including details on:
   1. The legal structure of these arrangements
   2. The name(s) and ABN(s) of the Trustee(s)
   3. The duration of these arrangements, and whether you expect any changes to be made to these arrangements during the term of loans issued under the Scheme
   4. The proportion of risk retained by you as the originator under these arrangements

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1. Please provide details on responsibilities under these arrangements, including:
   1. Which entity would be the lender of record and administer the loans?
   2. Which entity would be responsible for meeting reporting obligations under the Scheme?
   3. Which entity would be responsible for taking any decision to proceed with impairment of loans and making claims under the guarantee?

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1. Please provide details of the credit policy applied in relation to these loans, including:
   1. Does your standard credit policy apply to loans allocated to the securitisation vehicle(s)?
   2. Are there differences in the type or risk profile of loans assigned to different funding vehicles versus loans held on your balance sheet, and is the composition of loans dynamic over time?

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1. Will the treatment of loans issued under the Scheme differ in any way from the treatment of other loans assigned to the securitisation vehicle(s)?

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1. Do you consider that any changes would be required to the Scheme Rules, Deed of Guarantee or Participating Lender Agreement in order to facilitate securitisation?

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