

Chapter 3

Commission Delegated Regulation (EU) 2020/1229

Article 2 End-of-day report

(1) Securitisation repositories shall produce, on a daily basis, a single aggregate end-of-day report for all securitisations reported to them, excluding any reported securitisation that has been rejected in accordance with Article 4(6). That report shall be based on the most recent reported information, shall exclude any reported securitisation that has been rejected in accordance with Article 4(6) and shall include at least the following information:

(a) the unique identifier assigned in accordance with Article XI of Delegated Regulation (EU) 2020/1224;

(b) the ISIN codes of the tranches, bonds or subordinated loans of the securitisation, where available;

(c) the sum of current principal balances of all tranches, bonds or subordinated loans of the securitisation, in GBP, using the exchange rates published on the website of the Bank of England for the previous working day;

(d) the securitisation name;

(e) whether the securitisation is an ABCP or non-ABCP securitisation;

(f) whether the securitisation structure type is type "M" for a Master Trust as reported in field SESS9 of Annex XIV to Delegated Regulation (EU) 2020/1224 or type "S" for all other securitisations;

(g) whether the securitisation risk transfer method is "T" for a true sale as reported in field IVSS11 of Annex XII to Delegated Regulation (EU) 2020/1224 or "S" for a synthetic securitisation as reported in field SESV11 of Annex XIV to that Regulation, or "ABCP" for ABCP securitisations;

(h) the name and legal entity identifiers ("LEI") of the originator, sponsor and SSPE;

(i) the most recent interest payment date in ISO 8601 date format;

(j) the timestamp, in ISO 8601 date and time (UCT) format, to the nearest second, of the most recent data submission received by the securitisation repository, or, where there are multiple data submissions referenced against the same data cut-off date, the timestamps, in ISO 8601 date and time (UCT) format, of the earliest and most recent data submissions having the same data cut-off date;

(k) the data cut-off date, in ISO 8601 date format, of the most recent data submission received by the securitisation repository;

(l) the number of data submissions received by the securitisation repository that are referenced against the same data cut-off date set out in point (k);

(m) the data completeness score referred to in Article 3 of the most recent data submission received by the securitisation repository;

(n) for non-ABCP securitisations, the country of establishment of the originator or original lender;

(o) for ABCP securitisations, the country of establishment of the sponsor;

(p) the country where the majority of the underlying exposures is located, in terms of underlying exposure current principal balance;

(q) the most prevalent type of the underlying exposures in the securitisation, in terms of current principal balance.

(r) For the purposes of point (n), where the securitisation underlying exposures are a combination of exposures from multiple originators or original lenders, the country of establishment of the originator or original lender shall be the country of the originator or original lender that has the largest amount of exposures in terms of current principal balance in the securitisation.

(2) Securitisation repositories shall make the end-of-day report available in XML format.

(3) Timestamps referred to in this Article shall not diverge by more than one second from the UTC issued and maintained by one of the timing centres listed in the latest Bureau International des Poids et Mesures (BIPM) Annual Report on Time Activities.