

User Manual for Data Receivers

DOWNLOADING DATA FROM THE REPOSITORY

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Introduction

This document is the User Manual for the SecRep B.V. for use by those downloading data from the Securitisation Repository, hereafter referred to as the SR.

Please note the terms “User” and “System User” are used interchangeably throughout the document.

Overview of Functionality

The SR provides services as specified in ESMA33-128-488ⁱ. These services are the dissemination of specific documents from the SR to qualified recipients via an SFTP interface, the querying of data, and the receipt of system reports.

The SR additionally integrates with the ESMA TRACE HUB, which is accessible to eligible European regulatory bodies.

The SFTP interface satisfies the Regulation requirement of a machine-to-machine interface accessible over SFTP. This interface may also be accessed by a human operator using a suitable SFTP client. There is additionally an HTTPS interface which emulates the behaviour of an SFTP client and provides a convenient alternative for human operators who do not have a suitable SFTP client. The mode of use of the SFTP and HTTPS interfaces by a human user is the same, subject to the user interface design of the user's chosen SFTP client.

All document types defined by ESMA [here](#) that can be submitted by reporting entities can be accessed in this way. The data request specification offers alternative options covering the various submissions.

Prerequisites for Use of the System

To access the system as specified in the regulations, System Users must first have registered to obtain a username and password. To access the system via TRACE, at least one System User must exist for the organisation, but authentication is per organisation, not per individual.

High Level Process Description

Downloading data from the SR requires the following steps;

1. Create an XML query file specifying the required data.
2. Name the query file according to the naming convention.
3. Connect to the SFTP server using the username and password.
4. Upload the query file to the IN subdirectory of the User's home directory.
5. Await the arrival of response file(s) in the OUT subdirectory of the User's home directory.
6. Download the response file(s).

XML Quickstart

XML is a markup language for exchanging data in a machine and human readable format. The structure of an XML document is defined in an accompanying schema document.

The schema dictates rules such as which elements are mandatory and how many times they may appear. For example, in the search query schema below, the outermost “query” element must appear exactly once, whereas each securitisationFilter element may either appear once, or not at all.

The schema may also impose pattern matching constraints or a list of allowed values on the value of a field. For example in the schema below, LEIs, ISINs, and securitisation transaction identifiers must conform to the patterns defined in the schema, and the securitisationItemCode and underlyingExposureType fields must have one of the values defined for those fields in the schema.

We recommend W3Schools tutorials on [XML](#) and [XML schemas](#) if you wish to learn more.

XML Query File Syntax

The XML query file syntax is derived from the set of query parameters defined in the Regulation. The parameters are:

Query Options

Parameter	Note
Named Report	Specifies a request for a named system report
Custom Query	Specifies an access request for data
Rerun Period – Period	Specifies the unit for the rerun period for the generation of periodic reports – Days, Weeks, Months, Years
Rerun Period - Number	Specifies the count of rerun periods between the generation of periodic reports

TABLE 1 PARAMETERS DEFINING THE TYPE OF DATA REQUEST

Securitisation Level Attribute Filters

Parameter	Note
Securitisation Type	(ABCP / Non-ABCP)
Structure Type	(Master Trust / other)
Risk Transfer Type	(True Sale / Synthetic)
Underlying Exposure Type	
Transaction Identifier	As this field is specified in all structured files, using this field in the securitisationFilters section is most efficient
ISIN	
Tranche / Bond Identifier	
Originator LEI	
Sponsor LEI	
SSPE LEI	
Tranche / Bond Issue Date	
Tranche / Bond Legal Maturity	
Tranche / Bond Currency	
Underlying Exposure Currency	
Denomination	
CLO Manager LEI	

TABLE 2 PARAMETERS RESTRICTING THE SET OF SECURITISATIONS INCLUDED IN THE REPORT

Underlying Exposure Level Attribute Filters

Parameter	Note
Underlying Exposure Identifier	
Obligor Identifier	
Underlying Exposure Origination Date	
Underlying Exposure Maturity Date	
Original Lender LEI	
Geographic Region	

Governing Law

TABLE 3 PARAMETERS RESTRICTING THE SET OF SECURITISATIONS INCLUDED IN THE REPORT , AND WHERE ROW LEVEL DATA IS REQUESTED, THE SET OF UNDERLYING EXPOSURE RECORDS

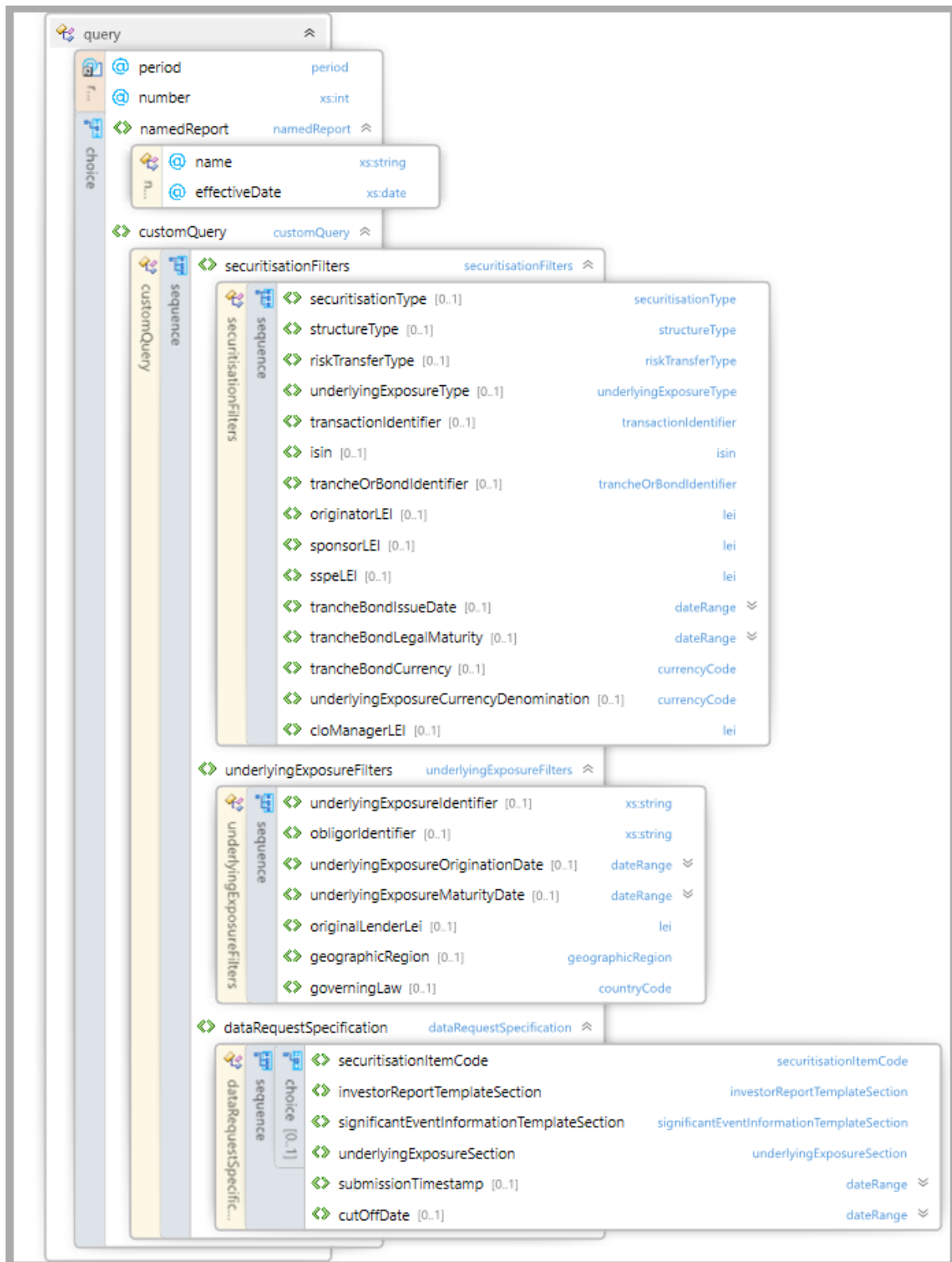
Data Request Specification

Parameter	Note
Securitisation Item Code	
Investor Report Template Section	
Significant Event Information Template Section	
Underlying Exposure Section	
Submission Timestamp	Maximum permitted range is 12 months. Defaults to the last 12 months if not specified
Cut-off Date	Maximum permitted range is 12 months. Defaults to the last 12 months if not specified

TABLE 4 PARAMETERS DESCRIBING THE DATA ITEMS TO BE RETURNED IN THE REQUEST

The schema for the XML query file can be downloaded from www.secrep.eu/schemas/schemas.zip and is reproduced in

Appendix I. A diagram of the schema is shown below:



The following are example queries. Note that tokens in the form `##{token}##` must be replaced with actual values.

REQU_UnderlyingExposureForSpecifiedSecuritisation.xml

```
<?xml version="1.0" encoding="utf-8"?>
<!-- Requests underlying exposure files for a specific ISIN -->
<query number="0" period="Once" xmlns="urn:secrep:xsd:QueryDef.001.01">
  <customQuery>
    <securitisationFilters>
      <securitisationType>NONABCP</securitisationType>
      <transactionIdentifier>##{token}##</transactionIdentifier>
    </securitisationFilters>
    <underlyingExposureFilters></underlyingExposureFilters>
    <dataRequestSpecification>
      <securitisationItemCode>01</securitisationItemCode>
    </dataRequestSpecification>
  </customQuery>
</query>
```

REQU_InvestorReportsInDateRange.xml

```
<?xml version="1.0" encoding="utf-8"?>
<!--Requests investor reports for non-asset backed commercial paper residential mortgage transactions for reporting periods between specified dates-->
<query number="0" period="Once" xmlns="urn:secrep:xsd:QueryDef.001.01">
  <customQuery>
    <securitisationFilters>
      <securitisationType>NONABCP</securitisationType>
      <underlyingExposureType>RMRT</underlyingExposureType>
    </securitisationFilters>
    <underlyingExposureFilters />
    <dataRequestSpecification>
      <securitisationItemCode>02</securitisationItemCode>
      <submissionTimestamp>
        <startDate>##{yyyy-MM-dd}##</startDate>
        <endDate>##{yyyy-MM-dd}##</endDate>
      </submissionTimestamp>
      <cutOffDate>
        <startDate>##{yyyy-MM-dd}##</startDate>
        <endDate>##{yyyy-MM-dd}##</endDate>
      </cutOffDate>
    </dataRequestSpecification>
  </customQuery>
```

If the cutoffDate and submissionTimestamp filters are not specified, the system, will default them both to the last 12 months. 12 months is the longest allowed range for both of these filters.

Naming the query File

Users can use any naming convention for the file they find convenient, subject to the file name being composed of alphanumeric characters, underscores and dashes, starting with the text “REQU_” and being 128 characters or less in length including the file extension. The file should have the extension “.xml”.

The output files contain the name of the input request filename. Therefore, it is suggested that the Data Receiver should chose an appropriate filename so that the input filename can be matched to the output filename. Normally this would be a “correlation Identifier”, or a sequential number that makes the request unique from the Receivers perspective.

Example

Input Filename	Output Filename
REQU_abc123.xml	RCPT_ REQU_abc123.xml _RCVD_FileReceipt_20210930T141012.xml • The prefix “RCPT” means it’s receipt file • RCVD indicates that the Repository has received the request. • The datetime suffix indicates the time the file was saved (UTC).

Connecting to the SFTP Server

The mechanism for connecting to the SFTP server depends upon the mode of use of the system and the technology chosen by the User. Available options include;

- A command line SFTP client such as WinSCP or PuTTY on Windows or the inbuilt SFTP clients available from the Linux and Windows 11 or Windows Server 2022 or 2025 command lines
- An SFTP library within a programming language
- An SFTP client with a graphical user interface, such as Filezilla
- The SecRep SFTP server's HTTPS interface which emulates the behaviour of an SFTP client within a browser

The default authentication method is by username and password. Users wishing to use end-to-end automation without storing passwords in their systems may wish to use certificate authentication instead. In this scenario systems engineers should generate an SSH key pair and provide the SR Administrator with the public key.

The address for access using the SFTP protocol is;

<sftp://client.secrep.eu>

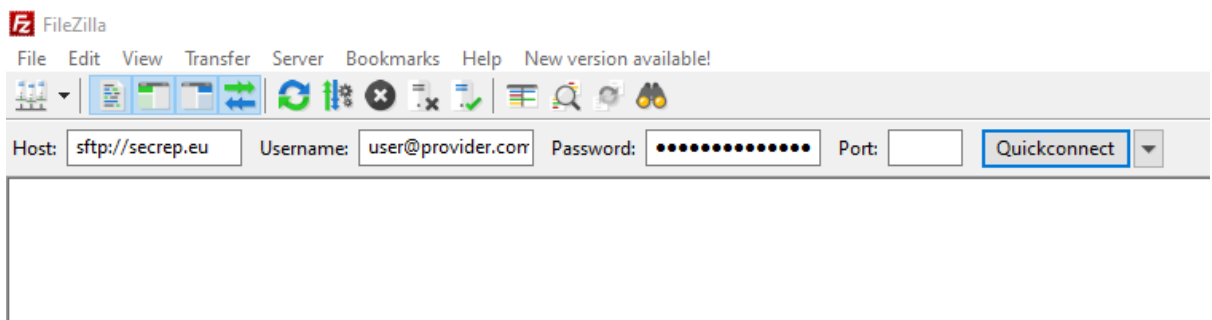
The address for access using the HTTPS protocol is;

<https://client.secrep.eu>

Uploading a query to the SFTP server

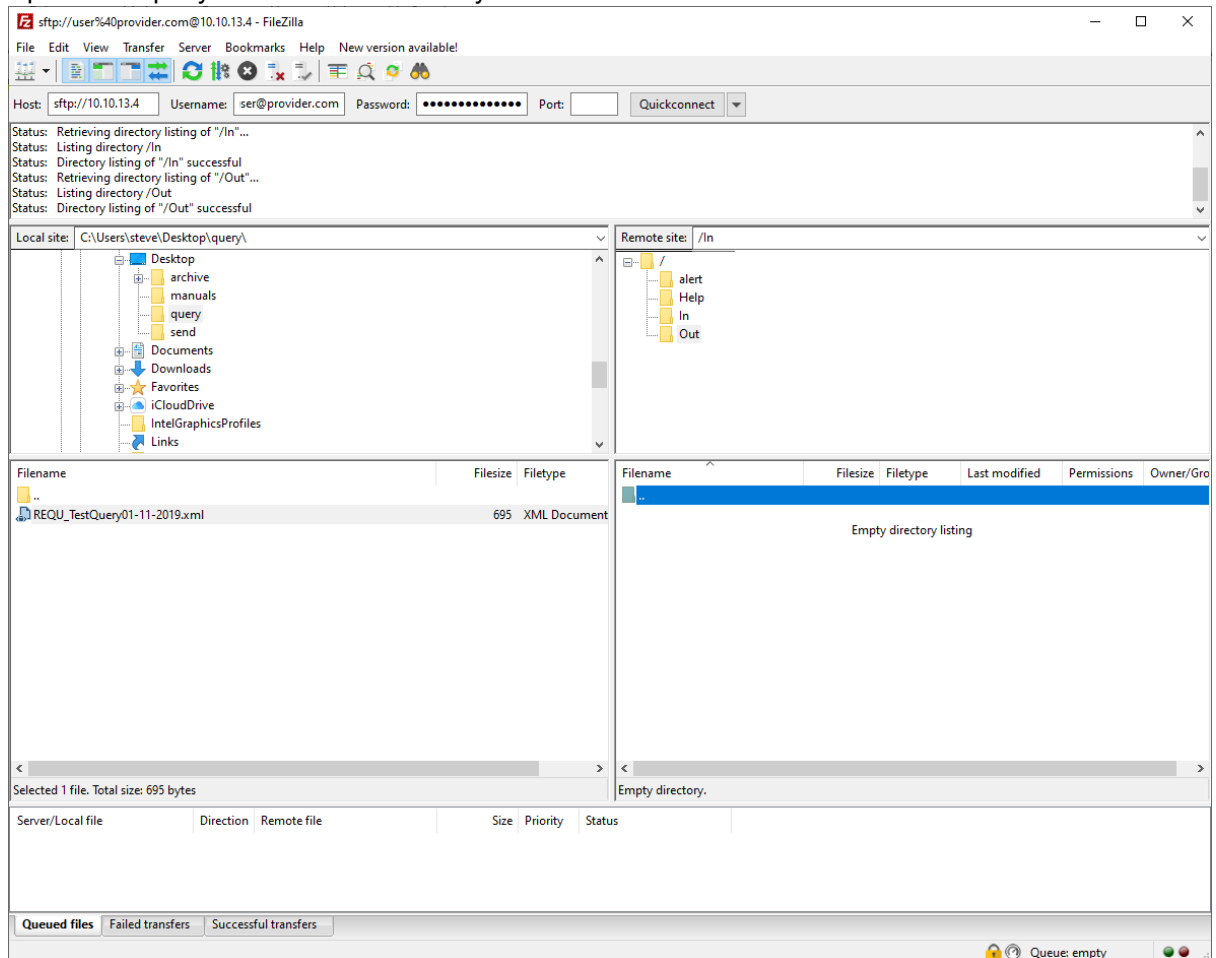
The exact details of uploading data will depend upon the chosen SFTP client, however conceptually the steps are the same. Filezilla is used here to illustrate the process, however this should not be considered a recommendation for any particular package.

1. Connect to the server and authenticate



2. Navigate to the "IN" directory

3. Upload the query file to the “IN” directory.



4. The query file will disappear from the “IN” directory shortly after the upload completes.
5. Navigate to the “OUT” directory
6. Await and download return messages in the OUT directory

Interpreting return messages

Return messages from the system are XML messages using the dialect specified in the Reporting Instructions Securitisation – Disclosure messages (ESMA65-8-6469ⁱⁱⁱ). The system will generate a return message once a file has been successfully received, and again once it has been processed. Messages are named by prepending a prefix which identifies the type of message to the name of the file which was uploaded (without the original file prefix or extension), followed by the extension “.xml” or the extension “.zip”. If the User’s “Out” directory already contains a file with that name, the system appends an underscore and a sequential digit to the end of the file name, before the extension.

The return message prefixes are;

- RCPT_ - a receipt indicating that a file has been received and sent for processing.
- RESP_ - a response file containing the results of processing the file

Receipt Files

RCPT files are XML files which should be parsed and analysed using the Financial Instrument Reporting Status Advice schema. Response files are only intended to confirm that the Securitisation Repository has received the request.

Response Files

Response files are either xml files or zip files.

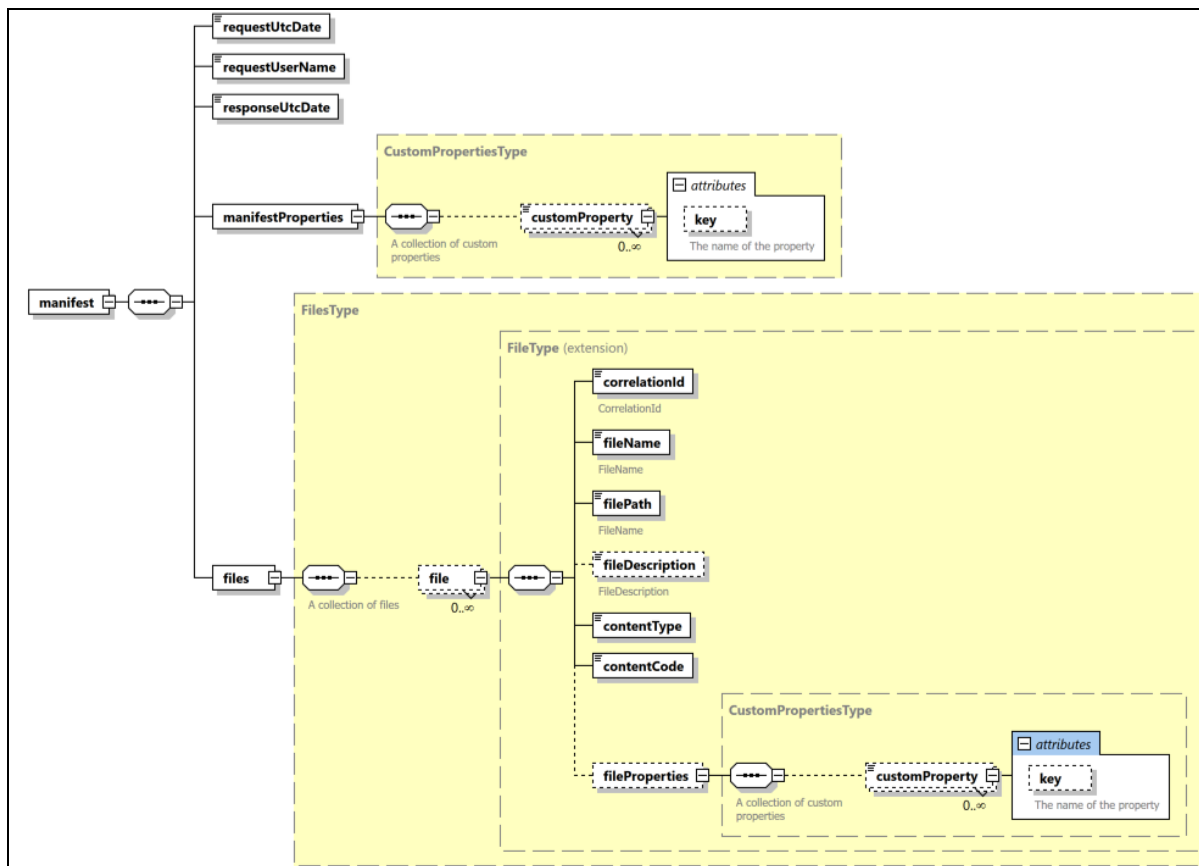
The xml files contain useful feedback or notifications, such as:

- authorisation issues
- structural or content validation compliance or non-compliance.
- Queuing notifications – to indicate that the repository has assigned the request to a queue

A zip response file contains the following:

- The original query request file – e.g. REQU_Query.xml
- An XML file listing the accompanying results files – e.g. Manifest.xml
- Results files

A pictorial version of the manifest file schema is as follows:



The xsd schema can be downloaded from www.secrep.eu/schemas/schemas.zip

Results files are named using the convention with which they were uploaded.

The naming conventions of files may be found in Appendix II.

Receiving Periodic Reports

Where a periodic report is specified by providing re-run period in the query file, the query will be executed again at the periodicity specified in the file, and the output file will be placed in the SFTP OUT folder.

Alerts, messages and reports

In addition to the messages sent by the system to Users in response to data requests uploaded to the SR, the system will from time to time send unsolicited alerts, messages and reports. Reports are system data outputs, including those which are specified in the Regulation. Alerts are messages from the system specified by the regulation – for example, under certain circumstances there is a requirement to alert Data Receivers to a failure by a Reporting Entity to report on time. Messages are other significant pieces of information - for example, notification of changes to templates, or of any scheduled maintenance.

Item	Prefix	Identifier	Major Version	Minor Version	Date-Time	Extension
Alert	ALRT_	00000	00	0	YYYYMMDDhhmmss	.xml
Example		00100	01	1	2020-03-20 15:30:00 UCT	
		ALRT_0010001120200320153000.XML				
Message	MESG_	00000			YYYYMMDDhhmmss	.xml
Example		00099	02	3	2021-07-01 09:30:20 UCT	
		MESG_0009902320210701093020.XML				
Report	REPT_	00000			YYYYMMDDhhmmss	.xml
Example		00102	01	9	2020-12-28 00:00:00 UCT	
		REPT_0010001120200320153000.XML				

A list of alerts, messages and reports and references to their XML schemas is provided in Appendix II.

The Alerts directory

Every User of the system has an Alerts directory in their SFTP home directory. This directory is used by the system for any messages, alerts or reports which are sent to all Data Receivers rather than individualised messages sent to or requested by a single Data Receiver. These include the End-of-Day and the Weekly Rejection Report.

Individual alerts, messages and reports

Under certain circumstances the system will place messages into the Data Receiver's OUT directory without the System User requesting them. Such messages may include alerts, messages and reports.



```
<xs:element name="cloManagerLEI" type="lei" minOccurs="0" maxOccurs="1">
  <xs:annotation>
    <xs:documentation source="Definition">Collateralised Loan Obligations (CLO)
Manager LEI</xs:documentation>
  </xs:annotation>
</xs:element>
</xs:sequence>
</xs:complexType>
<xs:complexType name="underlyingExposureFilters">
  <xs:sequence>
    <xs:element name="underlyingExposureIdentifier" type="xs:string" minOccurs="0"
maxOccurs="1"/>
    <xs:element name="obligorIdentifier" type="xs:string" minOccurs="0" maxOccurs="1"/>
    <xs:element name="underlyingExposureOriginationDate" type="dateRange" minOccurs="0"
maxOccurs="1"/>
    <xs:element name="underlyingExposureMaturityDate" type="dateRange" minOccurs="0"
maxOccurs="1"/>
    <xs:element name="originalLenderLei" type="lei" minOccurs="0" maxOccurs="1"/>
    <xs:element name="geographicRegion" type="geographicRegion" minOccurs="0" maxOccurs="1"/>
    <xs:element name="governingLaw" type="countryCode" minOccurs="0" maxOccurs="1"/>
  </xs:sequence>
</xs:complexType>
<xs:complexType name="dataRequestSpecification">
  <xs:sequence>
    <xs:choice minOccurs="1" maxOccurs="1">
      <xs:element name="securitisationItemCode" type="securitisationItemCode"/>
      <xs:element name="abcpInvestorReportTemplateSection"
type="abcpInvestorReportTemplateSection"/>
      <xs:element name="abcpSignificantEventInformationTemplateSection"
type="abcpSignificantEventInformationTemplateSection"/>
      <xs:element name="abcpUnderlyingExposureSection"
type="abcpUnderlyingExposureSection"/>
      <xs:element name="investorReportTemplateSection"
type="investorReportTemplateSection"/>
      <xs:element name="significantEventInformationTemplateSection"
type="significantEventInformationTemplateSection"/>
      <xs:element name="underlyingExposureSection" type="underlyingExposureSection"/>
    </xs:choice>
    <xs:element name="submissionTimestamp" type="dateRange" minOccurs="0" maxOccurs="1"/>
    <xs:element name="cutOffDate" type="dateRange" minOccurs="0" maxOccurs="1"/>
  </xs:sequence>
</xs:complexType>
<xs:simpleType name="period">
  <xs:annotation>
    <xs:documentation>The time interval the request should be processed</xs:documentation>
  </xs:annotation>
  <xs:restriction base="xs:string">
    <xs:enumeration value="Once"/>
    <xs:enumeration value="Days"/>
    <xs:enumeration value="Weeks"/>
    <xs:enumeration value="Months"/>
    <xs:enumeration value="Years"/>
  </xs:restriction>
</xs:simpleType>
<xs:attributeGroup name="rerunPeriod">
  <xs:annotation>
    <xs:documentation>The time interval and the number of times the request should be
processed</xs:documentation>
  </xs:annotation>
  <xs:attribute name="period" type="period" use="required"/>
  <xs:attribute name="number" type="xs:int" use="required"/>
</xs:attributeGroup>
<xs:complexType name="namedReport">
  <xs:attribute name="name" type="xs:string" use="required"/>
  <xs:attribute name="effectiveDate" type="xs:date" use="optional"/>
</xs:complexType>
<xs:simpleType name="securitisationType">
```



```
<xs:annotation>
  <xs:documentation>The type of securitisation (ABCP or Non-ABCP)</xs:documentation>
</xs:annotation>
<xs:restriction base="xs:string">
  <xs:enumeration value="ABCP"/>
  <xs:enumeration value="NONABCP"/>
</xs:restriction>
</xs:simpleType>
<xs:simpleType name="structureType">
  <xs:restriction base="xs:string">
    <xs:enumeration value="Master"/>
    <xs:enumeration value="Standard"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="riskTransferType">
  <xs:restriction base="xs:string">
    <xs:enumeration value="TrueSale"/>
    <xs:enumeration value="Synthetic"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="underlyingExposureType">
  <xs:annotation>
    <xs:documentation>The type of Asset Class</xs:documentation>
  </xs:annotation>
  <xs:restriction base="xs:string">
    <xs:enumeration value="ALOL">
      <xs:annotation>
        <xs:documentation source="Name"
xml:lang="EN">AutomobileLoansOrLeases</xs:documentation>
        <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
automobile loans or leases.</xs:documentation>
      </xs:annotation>
    </xs:enumeration>
    <xs:enumeration value="CONL">
      <xs:annotation>
        <xs:documentation source="Name" xml:lang="EN">ConsumerLoans</xs:documentation>
        <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
consumer loans.</xs:documentation>
      </xs:annotation>
    </xs:enumeration>
    <xs:enumeration value="CMRT">
      <xs:annotation>
        <xs:documentation source="Name"
xml:lang="EN">CommercialMortgages</xs:documentation>
        <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
commercial mortgages.</xs:documentation>
      </xs:annotation>
    </xs:enumeration>
    <xs:enumeration value="CCRR">
      <xs:annotation>
        <xs:documentation source="Name"
xml:lang="EN">CreditCardReceivables</xs:documentation>
        <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
credit-card receivables.</xs:documentation>
      </xs:annotation>
    </xs:enumeration>
    <xs:enumeration value="LEAS">
      <xs:annotation>
        <xs:documentation source="Name" xml:lang="EN">Lease</xs:documentation>
        <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
lease.</xs:documentation>
      </xs:annotation>
    </xs:enumeration>
    <xs:enumeration value="RMRT">
      <xs:annotation>
        <xs:documentation source="Name"
xml:lang="EN">ResidentialMortgages</xs:documentation>
```



```
<xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
residential mortgages.</xs:documentation>
</xs:annotation>
</xs:enumeration>
<xs:enumeration value="MIXD">
  <xs:annotation>
    <xs:documentation source="Name" xml:lang="EN">Mixed</xs:documentation>
    <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
mixed.</xs:documentation>
  </xs:annotation>
</xs:enumeration>
<xs:enumeration value="SMEL">
  <xs:annotation>
    <xs:documentation source="Name"
xml:lang="EN">SmallAndMediumEnterpriseLoans</xs:documentation>
    <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
small and medium enterprise loans.</xs:documentation>
  </xs:annotation>
</xs:enumeration>
<xs:enumeration value="NSML">
  <xs:annotation>
    <xs:documentation source="Name"
xml:lang="EN">NonSmallAndMediumEnterpriseCorporateLoans</xs:documentation>
    <xs:documentation source="Definition" xml:lang="EN">Underlying exposure type is
non small and medium enterprise corporate loans.</xs:documentation>
  </xs:annotation>
</xs:enumeration>
<xs:enumeration value="OTHR">
  <xs:annotation>
    <xs:documentation source="Name" xml:lang="EN">Other</xs:documentation>
    <xs:documentation source="Definition" xml:lang="EN">Any other type of underlying
exposure.</xs:documentation>
  </xs:annotation>
</xs:enumeration>
</xs:restriction>
</xs:simpleType>
<xs:simpleType name="transactionIdentifier">
  <xs:annotation>
    <xs:documentation>The SecuritisationIdentifier or the
TransactionIdentifier</xs:documentation>
  </xs:annotation>
  <xs:restriction base="xs:string">
    <xs:pattern value="[0-9A-Z]{18}[0-9]{2}[A|N|T][0-9]{6}[0-9]{0,1}" />
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="trancheOrBondIdentifier">
  <xs:restriction base="xs:string" />
</xs:simpleType>
<xs:simpleType name="lei">
  <xs:annotation>
    <xs:documentation>The Legal Entity Identifier</xs:documentation>
  </xs:annotation>
  <xs:restriction base="xs:string">
    <xs:pattern value="[0-9A-Z]{18}[0-9]{2}" />
  </xs:restriction>
</xs:simpleType>
<xs:complexType name="dateRange">
  <xs:annotation>
    <xs:documentation>The Date Range</xs:documentation>
  </xs:annotation>
  <xs:sequence minOccurs="1" maxOccurs="1">
    <xs:element name="startDate" type="ISODate" minOccurs="1" maxOccurs="1" />
    <xs:element name="endDate" type="ISODate" minOccurs="1" maxOccurs="1" />
  </xs:sequence>
</xs:complexType>
<xs:simpleType name="ISODate">
  <xs:annotation>
```

```

        <xs:documentation source="Name" xml:lang="EN">ISODate</xs:documentation>
        <xs:documentation source="Definition" xml:lang="EN">A particular point in the progression
of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML
Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with
ISO 8601.</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:date"/>
</xs:simpleType>
<xs:simpleType name="isin">
    <xs:restriction base="xs:string">
        <xs:pattern value="[A-Z]{2}[A-Z0-9]{9}\d"/>
    </xs:restriction>
</xs:simpleType>
<xs:simpleType name="currencyCode">
    <xs:annotation>
        <xs:documentation>The ISO Currency Code (3 character)</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:string"/>
</xs:simpleType>
<xs:simpleType name="geographicRegion">
    <xs:annotation>
        <xs:documentation>The NUTS Geographic Region Code</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:string"/>
</xs:simpleType>
<xs:simpleType name="countryCode">
    <xs:annotation>
        <xs:documentation>The ISO Country Code (3 character)</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:string"/>
</xs:simpleType>
<xs:simpleType name="securitisationItemCode">
    <xs:annotation>
        <xs:documentation>https://ec.europa.eu/finance/docs/level-2-measures/securitisation-rtss-
2019-7334-annex_en.pdf (Table 3)</xs:documentation>
    </xs:annotation>
    <xs:restriction base="xs:string">
        <xs:enumeration value="01">
            <xs:annotation>
                <xs:documentation>Underlying exposures or underlying receivables or credit
claims</xs:documentation>
            </xs:annotation>
        </xs:enumeration>
        <xs:enumeration value="02">
            <xs:annotation>
                <xs:documentation>Investor Report</xs:documentation>
            </xs:annotation>
        </xs:enumeration>
        <xs:enumeration value="03">
            <xs:annotation>
                <xs:documentation>
                    Final offering document; prospectus; closing transaction documents, excluding
legal opinions</xs:documentation>
            </xs:annotation>
        </xs:enumeration>
        <xs:enumeration value="04">
            <xs:annotation>
                <xs:documentation>Asset sale agreement; assignment; novation or transfer
agreement;
any relevant declaration of trust</xs:documentation>
            </xs:annotation>
        </xs:enumeration>
        <xs:enumeration value="05">
            <xs:annotation>
                <xs:documentation>Derivatives and guarantees agreements; any relevant documents on
collateralisation arrangements where the exposures being securitised
remain exposures of the originator</xs:documentation>
            </xs:annotation>
        </xs:enumeration>
    </xs:restriction>
</xs:simpleType>

```

```

        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="06">
        <xs:annotation>
          <xs:documentation>Servicing; back-up servicing; administration and cash management
agreements
</xs:documentation>
        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="07">
        <xs:annotation>
          <xs:documentation>Trust deed; security deed; agency agreement; account bank
agreement; guaranteed investment contract; incorporated terms or
master trust framework or master definitions agreement or such legal
documentation with equivalent legal value
</xs:documentation>
        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="08">
        <xs:annotation>
          <xs:documentation>Inter-creditor agreements; derivatives documentation;
subordinated
loan agreements; start-up loan agreements and liquidity facility
agreements
</xs:documentation>
        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="09">
        <xs:annotation>
          <xs:documentation>Any other underlying documentation that is essential for the
understanding of the transaction</xs:documentation>
        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="10">
        <xs:annotation>
          <xs:documentation>Simple, transparent and standardised notification pursuant to
Article
27 of Regulation (EU) 2017/2402 </xs:documentation>
        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="11">
        <xs:annotation>
          <xs:documentation>Inside information relating to the securitisation that the
originator,
sponsor or SSPE is obliged to make public in accordance with Article
17 of Regulation (EU) No 596/2014 of the European Parliament and
of the Council</xs:documentation>
        </xs:annotation>
      </xs:enumeration>
      <xs:enumeration value="12">
        <xs:annotation>
          <xs:documentation>A Significant Event</xs:documentation>
        </xs:annotation>
      </xs:enumeration>
    </xs:restriction>
  </xs:simpleType>
<xs:simpleType name="abcpInvestorReportTemplateSection">
  <xs:restriction base="xs:string">
    <xs:enumeration value="ProgrammeInformationSection"/>
    <xs:enumeration value="TransactionInformationSection"/>
    <xs:enumeration value="TestsEventsTriggersSection"/>
    <xs:enumeration value="CancellationSection"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="investorReportTemplateSection">
  <xs:restriction base="xs:string">
    <xs:enumeration value="SecuritisationInformationSection"/>

```

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        <xs:enumeration value="TestsEventsTriggersSection"/>
        <xs:enumeration value="CashFlowSection"/>
        <xs:enumeration value="CancellationSection"/>
    </xs:restriction>
</xs:simpleType>
<xs:simpleType name="abcpSignificantEventInformationTemplateSection">
    <xs:restriction base="xs:string">
        <xs:enumeration value="ProgrammeInformationSection"/>
        <xs:enumeration value="TransactionInformationSection"/>
        <xs:enumeration value="TrancheBondInformationSection"/>
        <xs:enumeration value="AccountInformationSection"/>
        <xs:enumeration value="CounterPartyInformationSection"/>
        <xs:enumeration value="AdditionalInformationSection"/>
        <xs:enumeration value="CancellationSection"/>
    </xs:restriction>
</xs:simpleType>
<xs:simpleType name="significantEventInformationTemplateSection">
    <xs:restriction base="xs:string">
        <xs:enumeration value="SecuritisationInformationSection"/>
        <xs:enumeration value="TrancheBondInformationSection"/>
        <xs:enumeration value="AccountInformationSection"/>
        <xs:enumeration value="CounterPartyInformationSection"/>
        <xs:enumeration value="CloSecuritisationInformationSection"/>
        <xs:enumeration value="CloManagerInformationSection"/>
        <xs:enumeration value="SyntheticCoverageInformationSection"/>
        <xs:enumeration value="IssuerCollateralInformationSection"/>
        <xs:enumeration value="AdditionalInformationSection"/>
        <xs:enumeration value="CancellationSection"/>
    </xs:restriction>
</xs:simpleType>
<xs:simpleType name="abcpUnderlyingExposureSection">
    <xs:restriction base="xs:string">
        <xs:enumeration value="UnderlyingExposuresInformationSection"/>
        <xs:enumeration value="CancellationSection"/>
    </xs:restriction>
</xs:simpleType>
<xs:simpleType name="underlyingExposureSection">
    <xs:restriction base="xs:string">
        <xs:enumeration value="UnderlyingExposuresInformationSection"/>
        <xs:enumeration value="CollateralInformationSection"/>
        <xs:enumeration value="CancellationSection"/>
    </xs:restriction>
</xs:simpleType>
</xs:schema>

```

Appendix II

TABLE 5 XML FILES SENT BY THE SYSTEM TO DATA RECEIVERS

Name	Function	Schema	Naming	ID
Status advice / Feedback message	Returns an initial response to the query	Financial Instrument Reporting Status Advice auth.031.001.01 FinancialInstrumentReportingStatusAdv.xsd	"RCPT_" + the original request filename without the "REQU_" prefix	RM-0310101
Manifest file	XML file included in a query results file which lists the data results files	urn:secrep:xsd:Manifest.001.01 Manifest.xsd	Manifest.xml	RM-5010101
Daily Report	XML file containing the daily report specified in the regulation	DRAFT1auth.103.001.01_1.3.0.xsd	REPT_RM502010100+{date and time of message generation formatted as YYYYMMDDhhmmss}	RM502010100
Weekly Report	XML file containing the weekly report specified in the regulation	DRAFT1auth.104.001.01_1.3.0.xsd	REPT_RM5030101+{date and time of message generation formatted as YYYYMMDDhhmmss}	RM5030101
Submission Index report	XML file containing a list of all accepted and non-cancelled the SR has received. This file is also available in CSV format.	urn.secrep.xsd.SubIndex.001.01.xsd	_SubmissionIndexReport+{date and time of message generation formatted as YYYYMMDDThhmmss}.xml	SubmissionIndex
Underlying Exposure Report	Underlying exposures or underlying receivables or credit claims	Auth.097.001.03 Auth.099.001.03	Securitisation ID + "01A" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-01A0000
Investor Report	Investor report	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "02A" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-02A0000
Inside Information Report	Inside information relating to the securitisation that the originator, sponsor or SSPE is obliged to make public in accordance with Article 17 of Regulation (EU) No 596/2014 of the European Parliament and of the Council	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "11A" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-11A0000
Significant Event (i)	A significant event - (i) a material breach of the obligations provided for in the documents made available in accordance with Article 7(1)(b) of Regulation (EU) 2017/2402, including any remedy, waiver or consent subsequently provided in relation to such a breach;	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "12A" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-12A0000
Significant Event (ii)	A significant event - (ii) a change in the structural features that can materially impact the	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "12B" + Relevant date YYYYMMDD + [optional] file index + [optional] file	SD-12B0000

	performance of the securitisation;		count + xml schema version + ".xml"	
Significant Event (iii)	A significant event - (iii) a change in the risk characteristics of the securitisation or of the underlying exposures that can materially impact the performance of the securitisation;	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "12C" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-12C0000
Significant Event (iv)	A significant event - (iv) in the case of STS securitisations, where the securitisation ceases to meet the STS requirements or where competent authorities have taken remedial or administrative actions;	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "12D" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-12D0000
Significant Event (v)	A significant event - (v) any material amendment to transaction documents.	Auth.096.001.03 Auth.098.001.03	Securitisation ID + "12E" + Relevant date YYYYMMDD + [optional] file index + [optional] file count + xml schema version + ".xml"	SD-12E0000
Initial non-submission of regulatory compliance	To inform Data Receivers that written proof of regulatory compliance was not provided following first issuance of securities under the securitisation	RegAlert.001.001.01.xsd	ALERT_SA5010100 + {date and time of message generation formatted as YYYYMMDDhhmmss}	SA5010100
Annual non-submission of regulatory compliance	To inform Data Receivers that written proof of regulatory compliance was not provided on the anniversary of the issuance of securities	RegAlert.001.001.01.xsd	ALERT_SA5020100+{date and time of message generation formatted as YYYYMMDDhhmmss}	SA5020100
New document non-submission of regulatory compliance	To inform Data Receivers that written proof of regulatory compliance was not provided on submission of new documents under 7(1)b (underlying documentation)	RegAlert.001.001.01.xsd	ALERT_SA5030100+{date and time of message generation formatted as YYYYMMDDhhmmss}	SA5030100
Schema update message	To inform data receivers that one of our schemas is changing	Msg.001.001.01.xsd	MESG_00001+{date and time of message generation formatted as YYYYMMDDhhmmss}	

TABLE 6 NON-XML FILES SENT BY THE SYSTEM TO DATA RECEIVERS

Name	Function	Format	Naming	ID
Query results file	Zip archive containing the results data files, the original query file (renamed "query.xml") and a manifest file named "manifest.xml"	Zip	"RESP_" + the original request filename without the "REQU_" prefix or the .XML extension + ".zip"	RM-5130100
Submission Index report	CSV file containing a list of all accepted and non-cancelled submission the SR has received. This file is also available in XML format.	urn.sec rep.xsd .SubInd	_SubmissionIndexReport+{date and time of message generation formatted as YYYYMMDDThhmmss}.csv	SubmissionIndex

		ex.001.01.xsd		
Final Offering	Final offering document	Any	Securitisation ID + "03A" + Relevant date YYYYMMDD + extension	SD-03A0000
Prospectus	Prospectus	Any	Securitisation ID + "03B" + Relevant date YYYYMMDD + extension	SD-03B0000
Closing docs	Closing transaction documents, excluding legal opinions	Any	Securitisation ID + "03C" + Relevant date YYYYMMDD + extension	SD-03C0000
Asset Sale Agreement	Asset sale agreement	Any	Securitisation ID + "04A" + Relevant date YYYYMMDD + extension	SD-04A0000
Assignment	Assignment	Any	Securitisation ID + "04B" + Relevant date YYYYMMDD + extension	SD-04B0000
Novation or transfer agreement	Novation or transfer agreement	Any	Securitisation ID + "04C" + Relevant date YYYYMMDD + extension	SD-04C0000
Declaration of trust	Any relevant declaration of trust	Any	Securitisation ID + "04D" + Relevant date YYYYMMDD + extension	SD-04D0000
Derivatives and guarantees	Derivatives and guarantees agreements	Any	Securitisation ID + "05A" + Relevant date YYYYMMDD + extension	SD-05A0000
Collateralisation arrangements	Any relevant documents on collateralisation arrangements where the exposures being securitised remain exposures of the originator	Any	Securitisation ID + "05B" + Relevant date YYYYMMDD + extension	SD-05B0000
Servicing	Servicing	Any	Securitisation ID + "06A" + Relevant date YYYYMMDD + extension	SD-06A0000
Back-up servicing	Back-up servicing	Any	Securitisation ID + "06B" + Relevant date YYYYMMDD + extension	SD-06B0000
Administration and cash management	Administration and cash management agreements	Any	Securitisation ID + "06C" + Relevant date YYYYMMDD + extension	SD-06C0000
Trust deed	Trust deed	Any	Securitisation ID + "07A" + Relevant date YYYYMMDD + extension	SD-07A0000
Security deed	Security deed	Any	Securitisation ID + "07B" + Relevant date YYYYMMDD + extension	SD-07B0000
Agency agreement	Agency agreement	Any	Securitisation ID + "07C" + Relevant date YYYYMMDD + extension	SD-07C0000
Account bank agreement	Account bank agreement	Any	Securitisation ID + "07D"	SD-07D0000

			+ Relevant date YYYYMMDD + extension	
Guaranteed investment contract	Guaranteed investment contract	Any	Securitisation ID + "07E" + Relevant date YYYYMMDD + extension	SD-07E0000
Master trust	Incorporated terms or master trust framework or master definitions agreement or such legal documentation with equivalent legal value	Any	Securitisation ID + "07F" + Relevant date YYYYMMDD + extension	SD-07F0000
Inter-creditor agreements	Inter-creditor agreements	Any	Securitisation ID + "08A" + Relevant date YYYYMMDD + extension	SD-08A0000
Derivatives documentation	Derivatives documentation	Any	Securitisation ID + "08B" + Relevant date YYYYMMDD + extension	SD-08B0000
Subordinated loan agreements	Subordinated loan agreements	Any	Securitisation ID + "08C" + Relevant date YYYYMMDD + extension	SD-08C0000
Start up loan and liquidity	Start-up loan agreements and liquidity facility agreements	Any	Securitisation ID + "08D" + Relevant date YYYYMMDD + extension	SD-08D0000
Any other documentation	Any other underlying documentation that is essential for the understanding of the transaction	Any	Securitisation ID + "09A" + Relevant date YYYYMMDD + extension	SD-09A0000
STS notification	Simple, transparent and standardised notification pursuant to Article 27 of Regulation (EU) 2017/2402	Any	Securitisation ID + "10A" + Relevant date YYYYMMDD + extension	SD-10A0000

¹ https://www.esma.europa.eu/sites/default/files/library/esma33-128-488_final_report_repositories_technical_standards.pdf

¹ https://www.esma.europa.eu/sites/default/files/library/esma65-8-6469_securitisation_disclosure_templates_reporting_instructions.pdf

ⁱ https://www.esma.europa.eu/sites/default/files/library/esma33-128-488_final_report_repositories_technical_standards.pdf

ⁱⁱ https://www.esma.europa.eu/sites/default/files/library/esma65-8-6469_securitisation_disclosure_templates_reporting_instructions.pdf