

# ESMA UPDATES Q&AS, TEMPLATES AND TECHNICAL INSTRUCTIONS FOR SECURITISATION REPORTING

The new Q&As include instructions on how to report split and merged underlying exposures. The updated Q&As include revised instructions on how to report income fields for buy-to-let residential real estate mortgages.

The revised reporting instructions address technical issues identified by stakeholders since August 2020. To facilitate the smooth implementation of the updated rules, reporting entities may choose to use version 1.2.0 or version 1.3.0 of the XML schema and of the validation rules until 1 September 2021. As of that date, reporting entities may only use the latest version.

ESMA has also published an XML schema for each of the [two standard reports](#) which a registered securitisation repository (SR) must provide in accordance with the [regulatory technical standards on securitisation repository operational standards](#) :

- **The end-of-day report** contains summary information about all securitisations reported to a SR including the name, data cut-off date, data completeness score and the most prevalent type of underlying exposure of each securitisation. The end-of-day report must be made available by SRs on a daily basis.
- **The rejection report** contains information about data submissions that were rejected by a SR because they failed to meet one or more requirements including those related to data completeness and consistency. The rejection report must be made available by SRs on a weekly basis.

## Next Steps

Stakeholders are invited to submit any further questions regarding the disclosure templates, the XML schema or the reporting instructions through [ESMA's Q&A tool](#).

For additional information about the Securitisation Regulation, please visit [the dedicated Securitisation page on ESMA's website](#).

Further information:

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