

From: Nicola Kempton
To: xxxxxxxxxxxxxxxxxxxxxxxx@xxx.xxxxxx.xx
Subject: access to documents request - The full and detailed technical specification for the technology system of a ECB and Eurosystem designated loan level data repository
Date: 20 June 2018 11:56:56

Dear European Central Bank,

Under the right of access to documents in the EU treaties, as developed in Regulation 1049/2001, I am requesting documents which contain the following information:

1. The full and detailed technical specification for the technology system of a Eurosystem designated loan level data repository, setting out:
 - a. all the technical requirements that are applicable to the technology systems of a Eurosystem designated loan level data repository and which are not set out in Annex VIII of Guideline ECB/2-14/60; and
 - b. all the technical requirements which, if met by the technical systems of an applicant for Eurosystem designated loan level data repository status, will satisfy the technical qualifications of Annex VIII of Guideline ECB/2014/60.
2. The full and detailed set of requirements and benchmarks against which the ECB tests the technical systems of applicants for Eurosystem designated loan level data repository status.
3. A copy of the specification document that sets out the requirement that, in respect of each RMBS loan level data submission, the mandatory fields Pool Cut-off Date (AR1) and Pool Identifier (AR2) should be counted once and not counted for each reported loan in the RMBS template, which requirement was communicated to EuroABS Ltd by letter, dated 31 January 2018.
4. A copy of the specification document that describes any assumptions about the file structure upon which a designated loan level data repository must base its implementation of the following loan level data scoring algorithm, which algorithm is posted on the ECB's website: "The ABS's score will reflect (i) the number of mandatory fields reported as "ND,1" relative to the total number of mandatory fields and (ii) the number of mandatory fields reported as "ND,2", "ND,3" or "ND,4" relative to the total number of mandatory fields" .
5. Please also provide documentation setting out the ECB's processes for (i) receiving and dealing with questions about any ambiguity or error that may exist or arise in the technical specification for Eurosystem designated loan level data repositories; (ii) clarifying and resolving such ambiguity or error; and (iii) providing an opportunity for applicants for Eurosystem designated loan level data repository status to incorporate changes to reflect such clarification or resolution both before and during the application process. (Please note that EuroABS is already aware of the provision for the ECB to require one or more technical demonstrations during the application process.)
6. Copies of (relevant sections of) all written communications between the ECB and European DataWarehouse GmbH ("EDW") about data scoring algorithms (the "Algorithms") and/or the implementation of the same.
7. Copies of (relevant sections of) all written communications between the ECB and EDW that pertain to, suggest or set out any agreement between the ECB and EDW about the technical specification for designated loan level data repositories and/or any element of the same, including (without limiting the generality of the foregoing) about the implementation of the Algorithms and the scoring of individual files.
8. Any and all documentation indicating the process by which the ECB clarified and finalised the technical specification that was ultimately approved by the ECB and implemented by EDW during the period leading up to the ECB's approval of EDW as a designated loan level data repository.
9. Copies of (relevant sections of) communications between the ECB and EDW about the development of EDW's technical system for the provision of loan level data repository services, which communications were made prior to the ECB's approval of EDW as a designated loan level data repository.
10. Copies of (relevant sections of) communications between the ECB and EDW about any revisions or changes to EDW's technical system for the provision of loan level data repository services, which

communications were made subsequent to the ECB's approval of EDW as a designated loan level data repository.

11. A copy of any documentation indicating the schedule (timetable) or the times and/or dates of meetings conducted between the ECB and EDW in the period leading up to the designation of EDW as a Eurosystem loan level data repository.

12. Copies of the minutes of all meetings between the ECB and EDW during which any technical details of the loan level data repository system requirements have been discussed.

13. Notes of any calls between the ECB and EDW during which any technical details of the loan level data repository system requirements have been discussed.

14. Any recordings (or any transcripts of the same) of all meetings between the ECB and EDW during which any technical details of the loan level data repository system requirements have been discussed.

Yours faithfully,

Nicola Kempton
on behalf of EuroABS Limited

This is a request for access to information under Article 15 of the TFEU and, where applicable, Regulation 1049/2001 which has been sent via the AsktheEU.org website.

Please kindly use this email address for all replies to this request: asxxxxxxxxxxxxxxxxxxxxxxxxxxxx@xxxxxxxx.xxx

If xxxxxxxxxxxxxxx@xxx.xxx is the wrong address for information requests to European Central Bank, please tell the AsktheEU.org team on email xxxx@xxxxxxxx.xxx

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