

**Information and the details of a securitisation, which the originator, sponsor and SSPE must make available**

## Chapter 11

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a securitisation, which the  
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must make available

**11.10 Information completeness and consistency**

- 11.10.1** **R** The information made available pursuant to ■ SECN 6 and this chapter must be complete and consistent.
- 11.10.2** **R** Where the *reporting entity* identifies factual errors in any information that it has made available pursuant to ■ SECN 6 and this chapter, it must make available, without undue delay, a corrected report of all information about the *securitisation* required under ■ SECN 6 and this chapter.
- 11.10.3** **R** Where permitted in the corresponding annex, the *reporting entity* may report one of the following 'No Data Option' ('ND') values corresponding to the reason justifying the unavailability of the information to be made available:
- (1) value 'ND1', where the required information has not been collected because it was not required by the lending or underwriting criteria at the time of origination of the underlying exposure;
  - (2) value 'ND2', where the required information has been collected at the time of origination of the underlying exposure but is not loaded into the reporting system of the *reporting entity* at the data cut-off date;
  - (3) value 'ND3', where the required information has been collected at the time of origination of the underlying exposure but is loaded into a separate system from the reporting system of the *reporting entity* at the data cut-off date;
  - (4) value 'ND4-YYYY-MM-DD', where the required information has been collected but it will only be possible to make it available at a date taking place after the data cut-off date. 'YYYY-MM-DD' must respectively refer to the numerical year, *month*, and *day* corresponding to the future date on which the required information will be made available; and
  - (5) value 'ND5', where the required information is not applicable to the item being reported.

11.10.4

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- (1) For the purposes of ■ SECN 11.10.3R, the report of any ND values must not be used to circumvent the requirements in this chapter.
- (2) On request by the *FCA*, *PRA* or the Pensions Regulator, the *reporting entity* must provide details of the circumstances that justify the use of those ND values.