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31/01/2019

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Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Topic

Securitisation Disclosure Templates

Subject Matter

Reporting frequency for ABCP transactions

Question

What is the reporting frequency applicable to ABCP transactions?

ESMA Answer

31-01-2019

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.1.5]

As set out in Article 7(1)(a) and (e) of the Securitisation Regulation and the third subparagraph of 7(1) of the Securitisation Regulation, information on the underlying receivables or credit claims and investor reports shall, for ABCP, be reported simultaneously on a monthly basis and at the latest one month after the end of the period the report covers.