

**Submission Date**

28/05/2020

## ESMA\_QA\_1399

Status: Answer Published

### **Additional Information**

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#### **Level 1 Regulation**

Securitisation Regulation (EU) 2017/2402

#### **Topic**

Securitisation Disclosure Templates

### **Subject Matter**

Annex 4: Underlying Exposures - Corporate - Obligor Basel III Segment

### **Question**

Is the following mapping of Basel asset types and the response options in these fields acceptable?

\*Please open the answer section to see the mapping and response options.

## ESMA Answer

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28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.6.8]

Large and mid-market general corporates; of which: corporates with revenues > EUR 500mn	Corporate (CORP)
Large and mid-market general corporates; of which: corporates with revenues <= EUR 500mn	Corporate (CORP)
Specialised lending; of which: Project finance	Corporate (CORP)
Specialised lending; of which: Income-producing real estate	Corporate (CORP)
SME treated as Corporate	Small and Medium Enterprise treated as Corporate (SMEX)
Financial institutions treated as Corporate	Other (OTHR)
Banks	Other (OTHR)
Retail residential mortgages	Retail (RETL)
Qualifying revolving retail exposures - revolvers	Retail (RETL)
Other retail - Unsecured - SME treated as retail	Retail (RETL)
Other retail - Unsecured - non SME treated as retail	Retail (RETL)
Other retail - Secured - SME treated as retail	Retail (RETL)
Other retail - Secured - non SME treated as retail	Retail (RETL)

Yes.