

**Submission Date**

17/07/2019

## **ESMA\_QA\_1411**

Status: Answer Published

### **Additional Information**

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#### **Level 1 Regulation**

Securitisation Regulation (EU) 2017/2402

#### **Topic**

Securitisation Disclosure Templates

### **Subject Matter**

Annex 11: Underlying Exposures - ABCP - Underlying Exposure Type

### **Question**

Among the response options to this field is “Collateralised Loan Obligation (CLOB)”. Does this option indicate that the securitisation is a CLO or that the underlying exposure is a CLO?

## ESMA Answer

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17-07-2019

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.13.3]

This response option means that an underlying exposure is a CLO. This response option is included for completeness, in light of possible underlying exposure types found in ABCP transactions.