

**Submission Date**

28/05/2020

# ESMA\_QA\_1412

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 - Current Principal Balance

## **Question**

In a co-funding structure among ABCP conduits (co-purchasing), where several entities are co-funding a transaction, should the reporting of Annex 11 contain the amount of receivables transferred to the SSPE or only the amount of underlying exposures financed by each individual conduit?

## ESMA Answer

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28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.13.4]

See Q&As 1262-1265.