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Additional Information

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

28-05-2020

Original language

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

See Q&As 1262-1265.