ESMA_QA_1413

Submission Date
28/05/2020

Status: Answer Published

Additional Information

Level 1 Regulation
Securitisation Regulation (EU) 2017/2402

Topic
Securitisation Disclosure Templates

Subject Matter
Annex 11: Underlying Exposures - ABCP - Underlying Exposure Identifiers

Question
Are there any requirements to the generation of the underlying exposure identifiers in IVAL3 and IVAL4?

ESMA Answer

28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.13.5]

While, the RTS on disclosure does not set requirements to the development of the identifier of an Underlying Exposure within an ABCP transaction, ESMA recommends the following formula: Unique Identifier - ABCP Transaction (IVAL2; IVAN2; IVAR1) + Underlying exposure type (IVAL5). For information about the unique identifier of an ABCP Transaction see Q&As 1262-1265.