ESMA_QA_1417

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 - Debt To Income Ratio

Question
Is this field applicable to non-mortgage asset types including for example corporate exposures?

ESMA Answer

28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.13.9]

For asset types where this field is not required in the corresponding non-ABCP underlying exposures template (e.g. for corporate underlying exposures), ND5 may be entered.