

**Submission Date**

28/05/2020

# ESMA\_QA\_1417

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 - Debt To Income Ratio

### **Question**

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

## ESMA Answer

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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.