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17/07/2019

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Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Topic

Securitisation Disclosure Templates

Subject Matter

Annexes 12 and 13: Investor Reports - Risk Transfer Method

Question

For synthetic transactions, where the risk transfer method cannot be “true sale”, how should this field be completed?

ESMA Answer

17-07-2019

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.14.17]

For any transaction, for which the risk transfer method is not “true sale”, the appropriate response option is ‘N’ (‘No’).