

Submission Date

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Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Level 2 Regulation

RTS on the templates for the provision of information in accordance with the STS notification requirements

Level 3 Regulation

Guidelines on securitisation repository data completeness and consistency thresholds

Topic

Securitisation Disclosure Templates

Subject Matter

SESV Annex 14 question

Question

Dear Madam/Sir,

we need to fill the Annex SESV for a synthetic securitisation.

This securitisation has 4 credit-linked notes A-D (SESV3 Protection Type = CLKN). Is the template envisioned to have 1 row for these CLKN's or should 4 rows, so one for each of the credit linked notes, be reported?

So summing up again, is it the idea to report ONE row for each instrument CLKN, CDSX, TRES etc. or in case there are several instruments with the same protection type, should it be reported per instrument and not per instrument type?

Many thanks

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