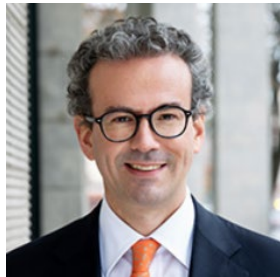


DUTCH AFM ROUNDTABLE WEBINAR ON PRIVATE SECURITISATIONS

21 APRIL 2021



ON TODAY'S CALL



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AGENDA

WELCOME

- Marco Angheben, European DataWarehouse

INTRODUCTION

- Rob Koning, DSA

SUPERVISORY UPDATE

JURISDICTIONAL SCOPE REPORT AND Q&AS

RETAINED DEALS

NEW AFM REPORTING TEMPLATE FOR PRIVATE SECURITISATIONS

PRIVATE SECURITISATIONS REPORTING

- Eward Sonneveld, AFM

Q&A

1. Supervisory Update

1. **Public Securitisations:** unlocking Securitisations Repository (SRs) for analysis of securitisations and exposures (AFM)
2. **Private Securitisations:** improvements in reporting and filing of transparency templates (AFM)
3. **STS** verification process review (AFM)
4. **Warehouse Deals** deep-dive (AFM)
5. **SFDR RTS:** ESG template (ESMA + ESAs)
6. **Joint Committee Report** (Art 44): follow up to recommendations (ESAs)

2. Jurisdictional Scope and Q&A – New Publications

ESAs' Jurisdictional Scope Report published on 26 March 2021:

<https://www.esma.europa.eu/press-news/esma-news/esas-publish-joint-opinion-jurisdictional-scope-under-securitisation-regulation>

ESAs' Q&As published on 26 March 2021:

<https://www.esma.europa.eu/press-news/esma-news/esas-publish-qas-cross-sectoral-aspects-securitisation-regulation>

3. Retained Deals



Should private securitisations without third party investors be exempted from transparency requirements (Art 7(1))?

https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=uriserv:OJ.L_.2017.347.01.0035.01.ENG#d1e1476-35-1

4. New Reporting Template (1/3)



OBJECTIVE

The AFM wants to improve the reporting and filing of private securitisation transparency disclosures (reporting template under Article 7(1)).

4. New Reporting Template (2/3)



KEY DIFFERENCES WITH THE CURRENT TEMPLATE:

- Single template for non-ABCP and ABCP
- Risk Retention details
- 'Retained deal' flag
- Security and issuance details
- Additional contact details

4. New Reporting Template (3/3)



FEEDBACK

We would like to invite you to share your feedback with us today or after the Roundtable Event:

@: securitisaties@afm.nl

by Friday 14 May 2021

5. Private Securitisations Reporting

Should a Securitisation Repository be used for reporting Private Securitisations?

AFM DRAFT NOTIFICATION TEMPLATE

Part 1



PRIVATE SECURITISATIONS NOTIFICATION TEMPLATE

19 april 2021 DRAFT

STAKEHOLDERS	
Securitisation name	
Full legal name of the SSPE	
LEI of the SSPE	
Registration number (KvK nummer) of the SSPE	
Country of incorporation of the SSPE	
Full legal name of the originator	
LEI of the originator	
Country of incorporation of the originator	
Full legal name of the sponsor	
LEI of the sponsor	
Country of incorporation of the sponsor	
Full legal name of the original lender	
LEI of the original lender	
Country of incorporation of the original lender	

AFM DRAFT NOTIFICATION TEMPLATE

Part 2

SECURITISATION CHARACTERISTICS	
STS status	(Y / N)
Securitisation classification	(NON-ABCP / ABCP PROGRAMME / ABCP TRANSACTION)
Underlying exposures classification	(ALOL / CONL / CMRT / CCRR / LEAS / RMRT / MIXD / SMEL / NSML / OTHR)
Entity appointed for risk retention	(ORIGINATOR / SPONSOR / ORIGINAL LENDER)
Full legal name of entity appointed for risk retention	
Retained deal	(Y / N)

SECURITIES	
Security type	E.g. note, VFN, bond
Total anticipated notional issuance	
Currency of the notional amount	
Pricing date	(DD/MM/YYYY)
Closing date	(DD/MM/YYYY)

AFM DRAFT NOTIFICATION TEMPLATE

Part 3

CONTACTS	
Appointed reporting entity	
Delegated reporting agent	
Lead contact email address	
Registered address of the SSPE	
Street name + number	
Postcode	
City	

DISCUSSION	
<i>Full legal name of the trust office</i>	
<i>Full legal name of the law firm</i>	
<i>Other entities involved?</i>	???
<i>Mailing address</i>	
<i>ISINs</i>	
<i>Types of risk retention</i>	(BALANCE SHEET / LOWEST TRANCH / 5% PER TRANCH / OTHER)
<i>Structure diagram</i>	???
<i>Credit rating + (Agency)</i>	Include rating agency?
<i>Number of tranches</i>	
<i>Notional per note</i>	
<i>First call date</i>	(DD/MM/YYYY)
<i>Maturity date</i>	(DD/MM/YYYY)
<i>Warehouse Deal</i>	(Y / N)



Q&A

THANK YOU//CONTACT US

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