

Statement on compliance with Articles 405 - 409 of the Capital Requirements Regulation (EU) No 575/2013 per review conducted in 2017

Five credit institutions have assumed securitisation exposures which fall within the ambit of Articles 404 - 409. Each institution provided a detailed analysis to the Central Bank confirming compliance with the requirements of Articles 405 – 409 as relevant. These were reviewed and no cases of noncompliance were identified.