Securitisation sourcebook

Chapter 5

Requirements on risk retention



5.11A

Measurement of the material net economic interest to be retained for exposures in the form of drawn and undrawn amounts of credit facilities

5.11A.1



The calculation of the net economic interest to be retained for credit facilities, including credit cards, shall be based on amounts already drawn, realised or received only and shall be adjusted in accordance with changes to those amounts.

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