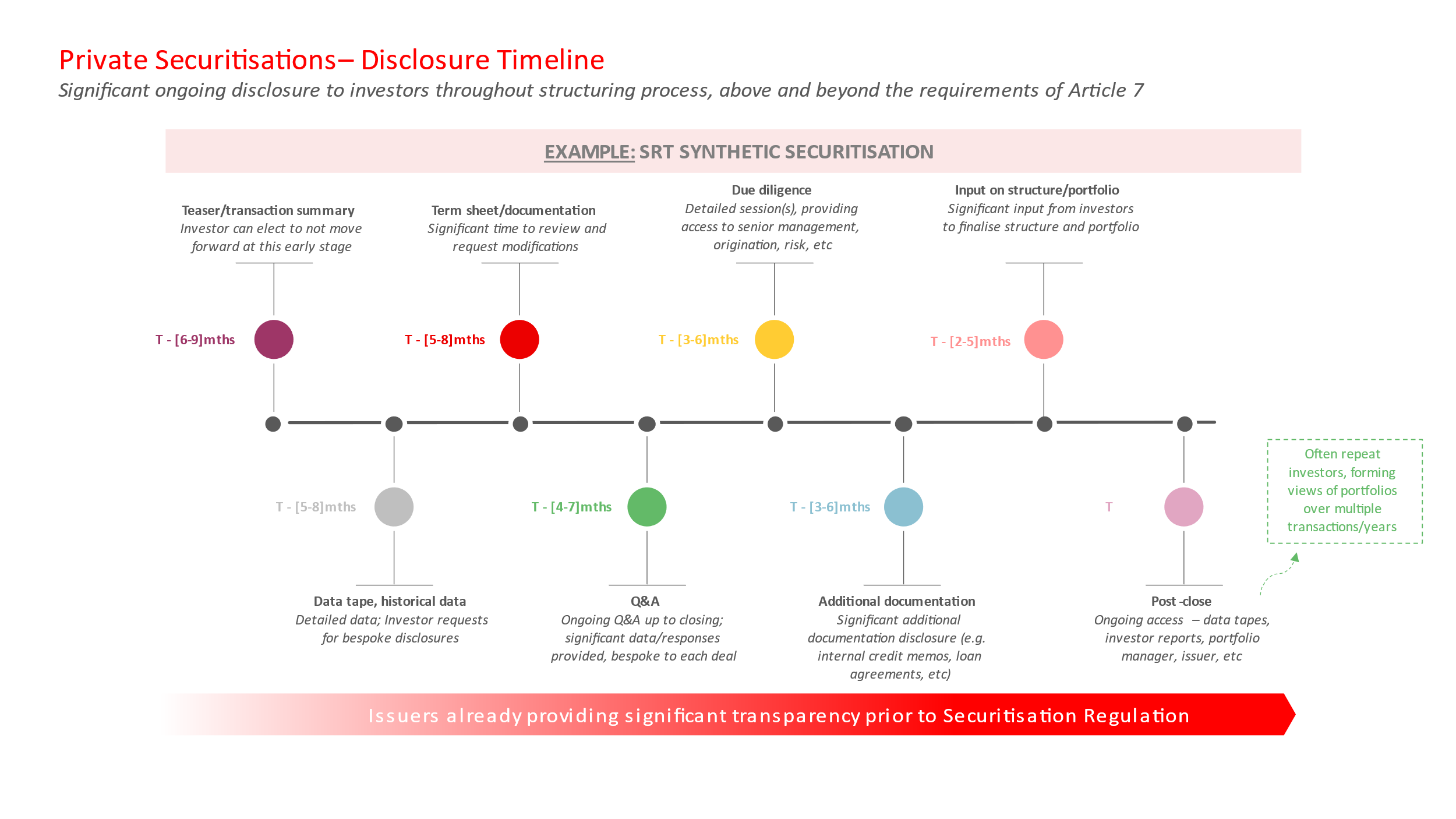
Chart, bar chart

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Table

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During the period 2016 - Q1 2021 period, the annual synthetic securitisation surveys performed by the IACPM reported that 96% of the transactions on large corporate loans were executed privately, and 100% of the transactions on SME loans.



**Other Appendices**

1. Position paper “ESMA templates – Not fit for risk sharing transactions“ (PGGM)
2. Illustration of “fit-to-purpose” investor report on a blind pool of corporate loans in a risk sharing transaction (PGGM)
3. Simulation of p factor reduction (Santander)
4. Simulation of proposed SRT tests on real life transactions (Santander)
5. Simulation of proposed SRT tests on real life transactions (EIF)
6. Simulation of various options to amend SRT tests (Santander)
7. IACPM Response to Question 6, 9 and 12