

Submission Date

30/03/2022

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Status: Answer Published

Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Level 2 Regulation

RTS on securitisation repository operational standards for data collection, aggregation, comparison, access and verification of completeness and consistency and associated ANNEXES

Level 3 Regulation

Guidelines on securitisation repository data completeness and consistency thresholds

Topic

Securitisation Disclosure Templates

Subject Matter

Guarantee collateral and annex 9

Question

Exposures with only the guarantee collateral available by the time of securitisation (and any information regarding any other collateral type, prior to securitisation date, is unknown), should they be reported in annex 9? If the collateral has already been sold by the time the exposure is securitised, and information is available, on which annex should the exposures and all collaterals (both current and historical) be reported?