ESMA_QA_490

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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

Current Principal Balance, Original Principal Balance and Original Principal Balance at securitisation date

Question

Regarding Annexes 2 and 3, when total accrued debt is higher than current principal balance (CREL23), how should this reported?. Would it be possible to report a current principal balance at securitisation date (CREL25) higher than both original (CREL24) and current principal (CREL23) balances?. Would it be possible to report arrears balances, defaulted amounts, recoveries ... higher than original principal balance (CREL24)?