ESMA_QA_1305

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Additional Information

Level 1 Regulation
Securitisation Regulation (EU) 2017/2402

Topic
Securitisation Disclosure Templates

Subject Matter
COVID-related debt moratoria RREL22; CREL14; CRPL32; AUTL22; CMRL20; CCDL18; LESL21

Question
(a) Is COVID19-related debt moratoria “Special Schemes” within the meaning of that field (RREL22; CREL14; CRPL32; AUTL22; CMRL20; CCDL18; LESL21)?

(b) How should the length of a debt moratorium/payment holiday be reported?

(c) How should the field “Payment Due” (RREL39; CREL105; CRPL50; AUTL37; CMRL36; CCDL28; LESL35; ESTL35) be completed when an underlying exposure is benefitting from a debt moratorium/payment holiday?

(d) How should the field “Account Status” (RREL69; CREL136; CRPL79; AUTL70; CMRL55; CCDL37; LESL57; ESTL55) be completed when an underlying exposure is benefitting from a debt moratorium/payment holiday?

(e) Which other fields should be updated, when an underlying exposure is benefitting from a debt moratorium/payment holiday?

ESMA Answer

05-10-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.1.25]

(a) See Q&A 1306

(b) See Q&A 1307

(c) See Q&A 1308

(d) See Q&A 1309

(e) See Q&A 1295