

Submission Date

28/05/2020

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Status: Answer Published

Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Topic

Securitisation Disclosure Templates

Subject Matter

Number of Payments Before Securitisation

Question

Does this number of payments include prepayments?

ESMA Answer

28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.3.24]

No, this field refers to the number of regularly-scheduled payments (interest and/or principal) made before securitisation of the underlying exposure, not including any prepayments made.