ESMA_QA_1359

Submission Date
17/07/2019

Status: Answer Published

Additional Information

Level 1 Regulation
Securitisation Regulation (EU) 2017/2402

Topic
Securitisation Disclosure Templates

Subject Matter
Interpretation of Date Last in Arrears field

Question
Do the arrears mentioned in this field refer only to arrears on this specific underlying exposure or to arrears on any exposure of the obligor?

ESMA Answer

17-07-2019

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.3.25]

This field only refers to arrears on this specific underlying exposure being reported. It does *not* refer to arrears on any other underlying exposure associated with the same obligor.