

**Submission Date** 

15/11/2019

**ESMA\_QA\_1364** 

Status: Answer Published

**Additional Information** 

#### **Level 1 Regulation**

Securitisation Regulation (EU) 2017/2402

### **Topic**

Securitisation Disclosure Templates

# **Subject Matter**

**Balloon Amount** 

#### Question

Does this include a balloon payment on Interest Only underlying exposures?

#### **ESMA** Answer

15-11-2019

## Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.3.30]

Yes, this field includes any balloon payment on underlying exposures deemed to be interestonly (corresponding, inter alia, to 'Bullet' underlying exposures in the 'Amortisation Type' fields in RREL35; CRPL46; AUTL32; ESTL31—as applicable), so long as this payment is paid at maturity of the underlying exposure.