

Submission Date

15/11/2019

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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 interest-only (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.