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Additional Information

Level 1 Regulation
Securitisation Regulation (EU) 2017/2402

Topic
Securitisation Disclosure Templates

Subject Matter
Annex 11: Underlying Exposures - ABCP - Restructured Exposures (New Arrears)

Question
Does this field refer only to new arrears after date of transfer to the SSPE and only for underlying exposures which were restructured 1-3 years before transfer?

ESMA Answer

28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.13.13]

No. This field refers to exposures that have been restructured by the originator/sponsor at any time AND have at any time been in arrears (either regarding principal or interest payments) since the date of restructuring.