

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

Annexes 12 and 13: Investor Reports - Principal and interest recovery and collection in period

Question

How should these fields be completed if recovery and collection comprise several currencies?

ESMA Answer

28-05-2020

Original language

[ESMA 33-128-563 Securitisation Q&A, Q&A 5.14.21]

Where one of these currencies is EUR, then all amounts should be converted into EUR. If none of the currencies are EUR, then all amounts should be converted into the currency which represents the highest overall value. In any case, conversion should be done using the ECB Euro foreign exchange reference rate from the data cut-off date:

https://www.ecb.europa.eu/stats/policy_and_exchange_rates/euro_reference_exchange_rates/html/index.en.html