

Submission Date

15/02/2021

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Status: Answer Published

Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Level 2 Regulation

RTS specifying the information and the details of a securitisation to be made available by the originator, sponsor and SSPE and associated ANNEXES

Level 3 Regulation

Guidelines on securitisation repository data completeness and consistency thresholds

Topic

Securitisation Regulation

Additional Legal Reference

Regulation (EU) 2017/2402 Art. 7 (1)

Subject Matter

Reporting Date for Synthetic Securitisations

Question

When is the reporting date for synthetic securitisations, which have no interest payments, instead payments of guarantee fees?

Art. 7 1. states that "each quarter at the latest one month after the due date for the payment of interest".

For example in a synthetic securitisation the due date for the guarantee fees for q1 2021 is May, 14 2021. Is then the due date for the reporting latest June 14, 2021?

Thanks in advance!