

ESMA_QA_322

Status: Answer Published

Additional Information

Level 1 Regulation

Securitisation Regulation (EU) 2017/2402

Level 2 Regulation

ITS on the format and standardised templates for making available the information and details of a securitisation by the originator, sponsor and SSPE and associated ANNEXES

Level 3 Regulation

Guidelines on securitisation repository data completeness and consistency thresholds

Topic

Securitisation Disclosure Templates

Additional Legal Reference

COMMISSION DELEGATED REGULATION (EU) 2020/1224 of 16 October 2019 - Article 2 (1) - Information on underlying exposures - Annex III — UNDERLYING EXPOSURES INFORMATION — COMMERCIAL REAL ESTATE (CRE)

Subject Matter

Annex III - REGULATION (EU) 2020/1224 - CREL 98 - Unscheduled Principal Collections

Question

Payment made by the debtor or other parties (guarantor, judicial procedures, etc.) on NPL underlying exposure should be considered in this definition? If NPL underlying exposure are out of the scope of this field, could we consider not applicable all fields from CREL 98 to CREL 130 to NPL underlying exposure?