Securities Financing Transactions Regulation

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[redacted]

Preamble

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse and amending Regulation (EU) No 648/2012, and in particular Article 5(7)(a) and points (a) and (b) of Article 12(3) thereof,

01/01/2021

Whereas:

(1) To ensure the high quality of the SFT details reported to trade repositories, trade repositories should verify the identity of the report submitting entities, the logical integrity of the sequence in which SFT details are reported, and the completeness and correctness of those SFT details.

(2) For the same reason, trade repositories should reconcile the details of each SFT report received. A standardised process should be specified to enable trade repositories to conduct reconciliation in a consistent manner and to reduce the risks of details of SFTs not being reconciled. Certain details of SFTs, however, might not be identical due to the specificities of the technology systems used by the entities submitting the report. Certain tolerances therefore need to be applied, so that minor differences in the reported details of SFTs do not prevent the authorities from analysing the data with an adequate level of confidence.

(3) It is to be expected that report submitting entities will over time improve their reporting, both in terms of a reduction of the number of rejected reports and in terms of reconciled reports. They should however be given sufficient time to adapt to the reporting requirements, in particular to prevent the accumulation of non-reconciled trades immediately after the reporting obligation starts to apply. It is therefore appropriate that in a first phase only a reduced set of fields should be reconciled.

(4) Report submitting entities and entities responsible for reporting, if applicable, should be able to monitor their compliance with their reporting obligations under Regulation (EU) 2015/2365. They should therefore be able to access certain information, on a daily basis, in respect of those reports, including the result of the verification of those reports, as well as the progress of the reconciliation of the reported data. It is therefore necessary

to specify the information that a trade repository should make available to these entities at the end of each working day.

(5) To facilitate the integrity of the details of SFTs, the direct and immediate access referred to in Article 12(2) of Regulation (EU) 2015/2365 should be provided in a harmonised and consistent manner. To standardise the reporting, minimise the costs for the industry and ensure the comparability and consistent aggregation of data across trade repositories, it is appropriate that all output reports and exchanges are delivered in XML format templates and follow a methodology that is widely used in the financial industry.

(6) Access to position level data on the exposures between two given counterparties is essential to enable the entities referred to in Article 12(2) of Regulation (EU) 2015/2365 to determine potential sources of systemic or non-systemic risks to financial stability.

(7) To provide an adequate level of transparency to the public with regard to SFTs, the criteria used for the aggregation of positions should enable the general public to understand the functioning of the SFT markets, without undermining the confidentiality of the data reported to trade repositories. The frequency and details of a trade repository's publication of aggregate positions pursuant to Article 12(1) of Regulation (EU) 2015/2365 should be specified in a manner that builds on the related framework provided for by Regulation (EU) No 648/2012 of the European Parliament and of the Council for derivative contracts.

(8) This Regulation is based on the draft regulatory technical standards submitted by the European Securities and Markets Authority (ESMA) to the Commission pursuant to the procedure in Article 10 of Regulation (EU) No 1095/2010 of the European Parliament and of the Council.

(9) The provisions in this Regulation deal with operational standards for the collection, aggregation and comparison of data by trade repositories, as well as procedures to be applied by trade repositories in order to verify the completeness and correctness of the SFT details reported to them. To ensure coherence between those provisions and to facilitate a comprehensive view for trade repositories, it is desirable to include the related regulatory technical standards in a single Regulation.

(10) ESMA has conducted open public consultations on these draft regulatory technical standards, analysed the potential related costs and benefits and requested the opinion of the ESMA Securities and Markets Stakeholder Group established in accordance with Article 37 of Regulation (EU) No 1095/2010,

HAS ADOPTED THIS REGULATION:

Article -1 Interpretation

Where a term is defined in Regulation 2015/2365/EU, as amended by The Transparency of Securities Financing Transactions and of Reuse (Amendment) (EU Exit) Regulations 2019, that definition shall apply for the purposes of this Regulation.

Article 1 Verification of SFT reports by trade repositories

(1) A trade repository shall verify all of the following in a received SFT report:

(a) the identity of the report submitting entity as referred to in Field 2 of Table 1 of Annex I to Commission Implementing Regulation (EU) 2019/363

(b) that the XML template used to report an SFT complies with the ISO 20022 methodology in accordance with Implementing Regulation (EU) 2019/363;

(c) that the report submitting entity, if different from the reporting counterparty as referred to in Field 3 of Table 1 of Annex I to Implementing Regulation (EU) 2019/363, is duly authorised to report on behalf of the reporting counterparty, except in the case provided for in Article 4(3) of Regulation (EU) 2015/2365;

(d) that the same SFT report has not been submitted previously;

(e) that an SFT report with action type "Modification" relates to a previously submitted SFT report;

(f) that an SFT report with action type "Modification" does not relate to an SFT that has been reported as cancelled;

(g) that the SFT report does not include the action type "New" in respect of an SFT that has been reported already;

(h) that the SFT report does not include the action type "Position component" in respect of an SFT that has been reported already;

(i) that the SFT report does not purport to modify the details of the report submitting entity, the reporting counterparty or the other counterparty to a previously reported SFT;

(j) that the SFT report does not purport to modify an existing SFT report by specifying a value date later than the reported maturity date of the SFT;

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(k) the correctness and completeness of the SFT report.

(2) A trade repository shall verify whether information about collateral has been reported in Fields 73 to 96 of Table 2 of Annex I to Implementing Regulation (EU) 2019/363 for SFTs where Field 72 "Uncollateralised SL flag" of that same Table is reported as "false". The trade repository shall notify, in accordance with Article 3 of this Regulation, the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, of the result of the verification.

(3) A trade repository shall reject an SFT report that does not comply with one of the requirements set out in paragraph 1 and assign to it one of the rejection categories set out in Table 2 of Annex I to this Regulation.

(4) A trade repository shall provide the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, with detailed information on the results of the data verification referred to in paragraph 1 within sixty minutes after it has received an SFT report. A trade repository shall provide those results in an XML format and a template developed in accordance with the ISO 20022 methodology. The results shall include, where applicable, the specific reasons for the rejection of an SFT report in accordance with paragraph 3.

Article 2 Reconciliation of data by trade repositories

(1) A trade repository shall seek to reconcile a reported SFT by undertaking the steps set out in paragraph 2, provided that all of the following conditions are met:

(a) the trade repository has completed the verifications set out in paragraphs 1 and 2 of Article 1;

(b) both counterparties to the reported SFT have a reporting obligation;

(c) the trade repository has not received a subsequent report with the action type "Error" in respect of the reported SFT.

(2) Where all the conditions of paragraph 1 are met, a trade repository shall undertake the following steps, while using the latest reported value for each of the fields in Table 1 of Annex I to this Regulation:

(a) a trade repository having received an SFT report shall verify whether it has received a corresponding SFT report from or on behalf of the other counterparty;

(b) a trade repository that has not received a corresponding SFT report as referred to in point (a) shall attempt to identify the trade repository that has received the corresponding SFT report by communicating to all registered trade repositories the values of the following fields of the reported SFT: "Unique Transaction Identifier", "Reporting counterparty", "Other counterparty" and "Master agreement type";

(c) a trade repository that determines that another trade repository has received a corresponding SFT report as referred to in point (a) shall exchange with that trade repository the details of the reported SFT in an XML format and a template developed in accordance with the ISO 20022 methodology;

(d) subject to point (e), a trade repository shall treat a reported SFT as reconciled where the details of that SFT match the details of the corresponding SFT report as referred to in point (a) of this paragraph;

(e) a trade repository shall seek to match separately the fields pertaining to the loan data and the fields pertaining to the collateral data of a reported SFT in accordance with

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the tolerance limits and relevant dates of application laid down in Table 1 of Annex I to this Regulation;

(f) a trade repository shall subsequently assign values for the reconciliation categories for each reported SFT, as set out in Table 3 of Annex I to this Regulation;

(g) a trade repository shall conclude the steps in points (a) to (f) of this paragraph at the earliest opportunity and shall take no such steps after 18:00 Universal Coordinated Time on a given working day;

(h) a trade repository that cannot reconcile a reported SFT shall seek to match the details of that reported SFT on the following working day. The trade repository shall no longer seek to reconcile the reported SFT thirty calendar days after the reported maturity of the SFT or after the trade repository has received a report relating to it with action type "Termination" or "Position component".

(3) A trade repository shall confirm the total number of reconciled, reported SFTs with each trade repository with which it has reconciled reported SFTs at the end of each working day.

(4) No later than sixty minutes after the conclusion of the reconciliation process as set out in point (g) of paragraph 2, a trade repository shall provide the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, with the results of the reconciliation process performed by it on the reported SFTs. A trade repository shall provide those results in an XML format and a template developed in accordance with the ISO 20022 methodology, including information on the fields that have not been reconciled.

Article 3 End-of-day response mechanisms

By the end of each working day, a trade repository shall make available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, the following information on the relevant SFTs in an XML format and a template developed in accordance with the ISO 20022 methodology:

(a) the SFTs reported during that day;

(b) the latest trade states of the SFTs that have not matured or for which reports with action types "Error", "Termination" or "Position component", have not been made;

(c) the Unique Transaction Identifiers (UTIs) of the SFTs for which Field 72 of Table 2 of Annex I to Implementing Regulation (EU) 2019/363 is reported as "false", and information about the collateral in Fields 73 to 96 of the same Table has not yet been reported;

(d) the SFT reports that have been rejected during that day;

(e) the reconciliation status of all reported SFTs, except those SFTs that have expired or for which SFT reports with action type "Termination" or "Position component" were received more than a month before that working day.

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Article 4 Access to details of SFTs

A trade repository shall provide the entities listed in Article 12(2) of Regulation (EU) 2015/2365 with direct and immediate access, including where delegation under Article 28 of Regulation (EU) No 1095/2010 exists, to the details of SFTs in an electronic and machine-readable form in accordance with Commission Delegated Regulation (EU) 2019/357

For the purposes of the first subparagraph, a trade repository shall use an XML format and a template developed in accordance with the ISO 20022 methodology.

Article 5 Calculation of, and access to position level data

(1) A trade repository shall calculate position level data on the exposures between counterparties in terms of loan and collateral. The calculation of position level data shall be based on the following criteria:

(a) the values for reconciliation categories, as per Table 3 of Annex I to this Regulation;

(b) the type of SFT;

(c) the sector of the counterparties;

(d) the status of clearing;

(e) on or off trading venue;

(f) the type of collateral;

(g) the currency of the cash leg;

(h) the maturity bucket;

(i) the haircut bucket;

(j) the trade repositories to which the other counterparty reported SFT details.

(2) A trade repository shall ensure that the entities listed in Article 12(2) of Regulation (EU) 2015/2365 have access to position level data in accordance with the access to data specified in Delegated Regulation (EU) 2019/357.

(3) The position level data referred to in paragraph 1 shall be provided in an electronic and machine-readable form and in an XML format and a template developed in accordance with the ISO 20022 methodology.

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(4) The access referred to in paragraph 2 shall be provided at the earliest opportunity and no later than the working day following the receipt of an SFT report pursuant to Article 4(1) of Regulation (EU) 2015/2365.

(5) A trade repository shall provide the entities referred to in Article 12(2) of Regulation (EU) 2015/2365 with access to aggregate level data, pursuant to the access to data specified in Delegated Regulation (EU) 2019/357 and calculated in accordance with commonly agreed standards and processes for the global collection and aggregation of SFT data.

Article 6 Calculation of aggregate position data for publication

(1) A trade repository shall aggregate position data pursuant to the criteria in paragraphs 2 and 3 in respect of the following values:

(a) the principal amount of repurchase agreements, buy-sell back or sell-buy back transactions, aggregate quantity of securities or commodities lent or borrowed and amount of margin loans;

(b) the number of UTIs pertaining to the relevant SFTs;

(c) the market value of the collateral.

(2) A trade repository shall aggregate position data for all SFTs reported with action type "New" between Saturday 00:00:00 UTC and Friday 23:59:59 UTC on the basis of the following criteria and the related values laid down in Table 1 of Annex II to this Regulation:

(a) the location of the reporting counterparty or, where applicable, of the relevant branch;

(b) the location of the other counterparty or, where applicable, of the relevant branch;

(c) the type of SFT;

(d) the SFT's reconciliation status, as laid down in Table 3 of Annex I to this Regulation;

(e) the type of venue on which the SFT was concluded;

(f) whether the SFT has been cleared or not;

(g) the method by which the collateral has been transferred;

(h) each index used as reference in an SFT, traded on a venue of execution different from "XXXX", where the aggregate nominal amount reported to the trade repository

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in the index is greater than 5 billion EUR and where there are at least six different counterparties that have reported the relevant SFTs to the trade repository.

(3) A trade repository shall aggregate position data for all SFTs that have not matured, or for which reports with action types "Error", "Termination", "Position component" have not been received, by Friday, 23:59:59 UTC on the basis of the following criteria and the related values laid down in Table 1 of Annex II to this Regulation:

(a) the location of the reporting counterparty or, where applicable, of the relevant branch;

(b) the location of the other counterparty or, where applicable, of the relevant branch;

(c) the type of SFT;

(d) the SFT's reconciliation status, as laid down in Table 3 of Annex I to this Regulation;

(e) the type of venue on which the SFT was concluded;

(f) whether the SFT has been cleared or not;

(g) the method by which the collateral has been transferred;

(h) each index used as reference in an SFT, traded on a venue of execution different from "XXXX", where the aggregate nominal amount reported to the trade repository in the index is greater than 5 billion EUR and there are at least six different counterparties that have reported the relevant SFTs to the trade repository.

(4) A trade repository shall have in place a procedure to identify extraordinary values relating to the aggregate position data.

(5) A trade repository shall have in place a procedure to perform and notify corrections of the aggregate position data, including those stemming from reports with action type "Error" and to publish the original and corrected data aggregations.

Article 7 Publication of aggregate position data

(1) A trade repository shall publish on its website aggregate position data, calculated in accordance with Article 6, on a weekly basis and by no later than Tuesday noon for SFTs reported by 23:59:59 UTC of the previous Friday.

(2) A trade repository shall publish all aggregate position data in euro and use the exchange rates published on the ECB website on the Friday preceding the publication of those data.

(3) A trade repository shall ensure that the aggregate position data are published in a tabular format as laid down in Annex II to this Regulation and that allows for the downloading of the data.

(4) The aggregate position data a trade repository has published on its website shall remain on that website for at least 104 weeks.

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Article 8 Entry into force

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

Signature

01/01/2021

Done at Brussels, 13 December 2018.

01/01/2021

For the Commission

01/01/2021

The President

01/01/2021

Jean-Claude JUNCKER

ANNEX I Table 1 Reconciliation fields, tolerance levels and start date of the reconciliation phase Table 2 Reasons for rejection of an SFT report Table 3 Results of the reconciliation process

Table 1 **Reconciliation fields, tolerance levels and start date of the reconciliation phase**

Table	Section	Field	Tolerance	Start date mentioned in:
Counterparty data	NA	Reporting counter party	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Counterparty data	NA	Counterparty side	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Counterparty data	NA	Other counterparty	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Unique Transaction Identifier ("UTI")	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Type of SFT	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Cleared	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Clearing timestamp	one hour	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	CCP	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365

Transaction data	Loan	Trading venue	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Master agreement type	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Execution timestamp	one hour	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Value date (Start date)	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Maturity date (End date)	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Termination date	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Minimum notice period	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Earliest call-back date	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	General collateral Indicator	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Delivery By Value ("DBV") indicator	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Method used to provide collateral	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Open term	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Termination optionality	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months

Transaction data	Loan	Fixed rate	Up to third digit after decimal	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Day count convention	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Floating rate	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Floating rate reference period — time period	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Floating rate reference period — multiplier	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rate payment frequency — time period	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rate payment frequency — multiplier	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rate reset frequency — time period	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Floating rate reset frequency — multiplier	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Spread	Up to third digit after decimal	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Margin lending currency amount	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Margin lending currency	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Adjusted rate	Up to third digit after decimal	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months

Transaction data	Loan	Rate date	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Principal amount on the value date	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Principal amount on the maturity date	0,0005 %	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Principal amount cur rency	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Type of asset	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Security identifier	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Classification of a se curity	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Base product	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Sub — product	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Further sub — product	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Quantity or nominal amount	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Unit of measure	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Currency of nominal amount	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365

Transaction data	Loan	Security or commod ity price	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Price currency	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Security quality	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365
Transaction data	Loan	Maturity of the secur ity	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365
Transaction data	Loan	Jurisdiction of the is suer	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365
Transaction data	Loan	LEI of the issuer	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365
Transaction data	Loan	Security type	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365
Transaction data	Loan	Loan value	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Market value	0,0005 %	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Fixed rebate rate	Up to third digit after decimal	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Floating rebate rate	Up to third digit after decimal	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Floating rebate rate reference period — time period	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rebate rate reference period — multiplier	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365

				+ 24 months
Transaction data	Loan	Floating rebate rate payment frequency — time period	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rebate rate payment frequency — multiplier	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rebate rate reset frequency — time period	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Floating rebate rate reset frequency — multiplier	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Spread of the rebate rate	Up to third digit after decimal	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Lending fee	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Exclusive arrange ments	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Loan	Outstanding margin loan	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Base currency of out standing margin loan	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Short market value	0,0005 %	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Uncollateralised Securities Lending ("SL") flag	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Collateralisation of net exposure	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365

Transaction data	Collateral	Value date of the col lateral	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Type of collateral component	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Cash collateral amount	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Cash collateral cur rency	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Identification of a se curity used as collater al	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Classification of a se curity used as collater al	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Base product	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Collateral	Sub — product	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Collateral	Further sub — product	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Collateral	Collateral quantity or nominal amount	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Collateral unit of measure	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Collateral	Currency of collateral nominal amount	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Price currency	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365 + 24 months

Transaction data	Collateral	Price per unit	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Collateral	Collateral market value	0,0005 %	Article 33(2)(a)(i) of Regulation (EU) 2015/2365 + 24 months
Transaction data	Collateral	Haircut or margin	Up to third digit after decimal	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Collateral quality	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Maturity date of the security	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Jurisdiction of the is suer	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	LEI of the issuer	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Collateral type	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Availability for collat eral reuse	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Collateral basket iden tifier	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Loan	Level	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365

Table 2 **Reasons for rejection of an SFT report**

Rejection categories	Reason
Schema	— the SFT has been rejected because of non-compliant schema
Permission	— the SFT has been rejected because the report submitting en tity is not permissioned to report on behalf of the reporting coun terparty

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Logical	— the SFT has been rejected because the action type for the SFT is not logically correct
Business	— the SFT has been rejected because the SFT is not complying with one or more content validations.

Table 3 **Results of the reconciliation process**

Reconciliation categories	Reconciliation values
Reporting type	Single-sided/Dual-sided
Reporting requirement for both counterparties	Yes/No
Pairing Status	Paired/Unpaired
Loan reconciliation status	Reconciled/Not reconciled
Collateral reconciliation status	Reconciled/Not reconciled
Further modifications	Yes/No

ANNEX II Table 1 Public data

Table 1 **Public data**

Table A. Aggregation													
Date	TR	Aggregation Type	Venue type	Location of reporting counter party	Location of the other counter party	Reconciliation	Type of SFT	Cleared	Collateral transfer method	Index used as reference	Aggregate amount lent	Aggregate Number of transactions	Aggregate value of collateral
201610	UK FCA 2019/99 TR	Reported	XXXX	UK FCA 2019/99	UK FCA 2019/99	Dual-sided, loan reconciled, collateral not reconciled	Repo	Yes	TTCA		...		...
...	...	Outstanding	XOFF	Non-UK FCA 2019/99	Non-UK FCA 2019/99	Dual-sided, loan reconciled, collateral reconciled	BSB/SBB	No	SICA		...		...
...	...	...	EEA MIC	...	...	Single-sided EEA, loan reconciled, collateral	Securities or commodities lending and	...	SIUR		...		...

						recon ciled	bor row ing						
...	...	...	Non-EEA MIC	...	...	...	Mar gin lend ing	...			...		...
...	...	...	...	...	...	...	...	...	...	...	...	...	...