Chapter 3

Commission Delegated Regulation (EU) 2019/358

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.

(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.