

Chapter 3

Commission Delegated Regulation (EU) 2019/358

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

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.