

Chapter 3

Commission Delegated Regulation (EU) 2019/358

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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 optional ity	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 currency	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 security	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 commodity 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 security	No	Article 33(2)(a)(iv) of Regulation (EU) 2015/2365
Transaction data	Loan	Jurisdiction of the issuer	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 arrangements	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 outstanding 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 collateral	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 currency	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Identification of a security used as collateral	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Classification of a security used as collateral	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 issuer	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 collateral reuse	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Collateral basket identifier	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 entity is not permitted to report on behalf of the reporting counterparty

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