



Brussels, 13.12.2018
C(2018) 8332 final

ANNEXES 1 to 2

ANNEXES

to the

COMMISSION DELEGATED REGULATION (EU)

supplementing Regulation (EU) 2015/2365 of the European Parliament and of the Council with regard to regulatory technical standards on the collection, verification, aggregation, comparison and publication of data on securities financing transactions (SFTs) by trade repositories

ANNEX I

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 counterparty	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

Table	Section	Field	Tolerance	Start date mentioned in:
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

Table	Section	Field	Tolerance	Start date mentioned in:
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

Table	Section	Field	Tolerance	Start date mentioned in:
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)

Table	Section	Field	Tolerance	Start date mentioned in:
				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 commodity price or	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

Table	Section	Field	Tolerance	Start date mentioned in:
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 -	No	Article 33(2)(a)(iv) of Regulation (EU)

Table	Section	Field	Tolerance	Start date mentioned in:
		multiplier		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

Table	Section	Field	Tolerance	Start date mentioned in:
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 amount collateral	No	Article 33(2)(a)(i) of Regulation (EU) 2015/2365
Transaction data	Collateral	Cash currency collateral	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

Table	Section	Field	Tolerance	Start date mentioned in:
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

Table	Section	Field	Tolerance	Start date mentioned in:
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

ANNEX II

Table 1 - Public data

Table A. Aggregation													
Date	TR	Aggregation Type	Venue type	Location of reporting counterparty	Location of the other counterparty	Reconciliation	Type of SFT	Cleared	Collateral transfer method	Index used as reference ¹	Aggregate amount lent	Aggregate Number of transactions	Aggregate value of collateral
20161007	EU TR	Reported	XXXX	EEA	EEA	Dual-sided, loan reconciled, collateral not reconciled	Repo	Yes	TTCA		...		...
...	...	Outstanding	XOFF	Non-EEA	Non-EEA	Dual-sided, loan reconciled, collateral reconciled	BSB/SBB	No	SICA		...		...
...	EEA MIC	...	...	Single-sided EEA, loan reconciled, collateral reconciled	Securities or commodities lending and borrowing	...	SIUR		...		...
...	Non-EEA MIC	...	...	...	Margin lending	...			...		...
...

¹ To be populated with the relevant indexes included in Field 25 of Table 2 “Loan and Collateral data” of Annex I to [OP: insert reference for ITS on reporting under Art. 4(10) SFTR]