Draft: EU 2015/2365 SFTR Regulation
Entry into force of the EU regulation 2015/2365
Adoption of RTS through EC
Obligation of RTS
SFTR Re-Write (technical)

October 2015
December 2018
April 2019
2021

The aim of the reporting regime is:

- Transparency > Reporting requirement
- Availability of validated data
- Clear Validation rules

ISO 20022:
With the introduction of the SFTR directive, ITS on ISO 20022 were published as part of the L2 documents.
New version of the SFTR Re-Write has existed since July 2021:

auth052.001.02
Business sector: authority Message: 052
Variant: 001; Version: 02

Message package includes the sending of SFTR messages to the commercial register and replies to the authorities and the submitting party, report counterparties and the responsible reporting unit.

Standard rate to messages
NEWT & VALU + COLU
(daily market assessment)
Variety of contract modifications MODI & ETRM

Special types of reporting
REUSE von Collateral, Position Component (POSC)
Margin Updates with a clear contract (MARU)
Correction mechanism (CORR, ERROR)

Recipient of transaction-based reports:

1st Address group (transaction register)
GTR (DTCC, Regis-TR, UnaVista)

2nd Address group (authorities and banks)
ESMA
EZB
BaFin
BuBa

repo Market: Interest income - Commission income + Liquidity management

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