

SFTR – Transaction-based reports for securities financing transactions



The aim of the reporting regime is:

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

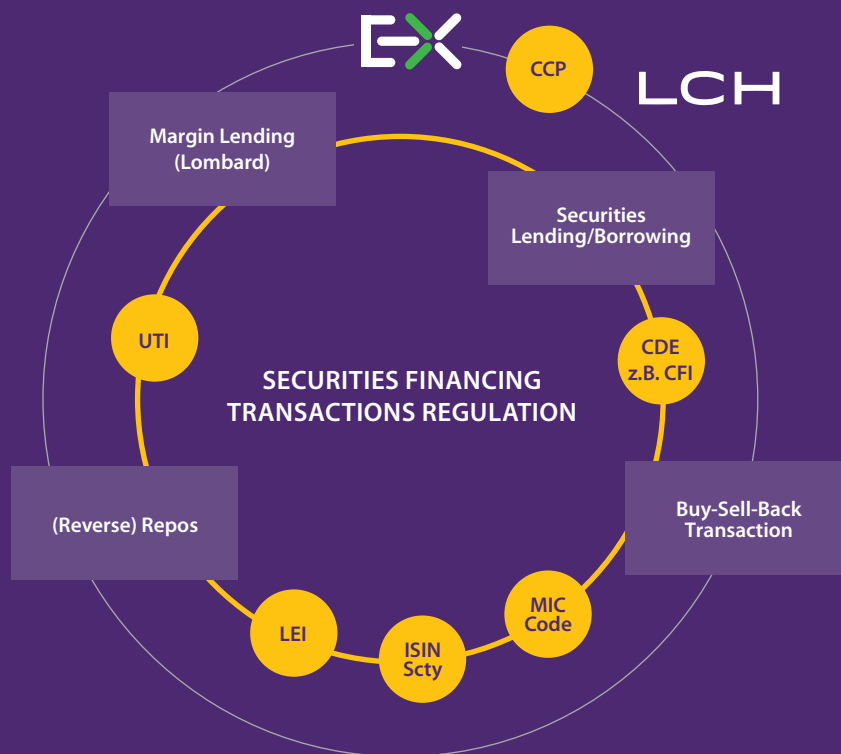
ISO 20022:

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:
 auth(orities) 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 teh responsible reporting unit.



Repo Market:
 Interest income -
 Commission income -
 + Liquidity management

Standard rate to messages		Special types of reporting		
NEWT & VALU + COLU (daily market assessment)	Variety of contract modifications MODI & ETRM	REUSE von Collateral, Position Component (POSC)	Margin Updates with a clear contract (MARU)	Correction mechanism (CORR, EROR)

→ Recipients of transaction-based reports:

1st Addressee group (transaction register)			
GTR (DTCC, Regis-TR, UnaVista)			
2nd Addressee group (authorities and banks)			
ESMA	EZB	BaFin	BuBa

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