

SFTR – Transaction-based reports for securities financing transactions



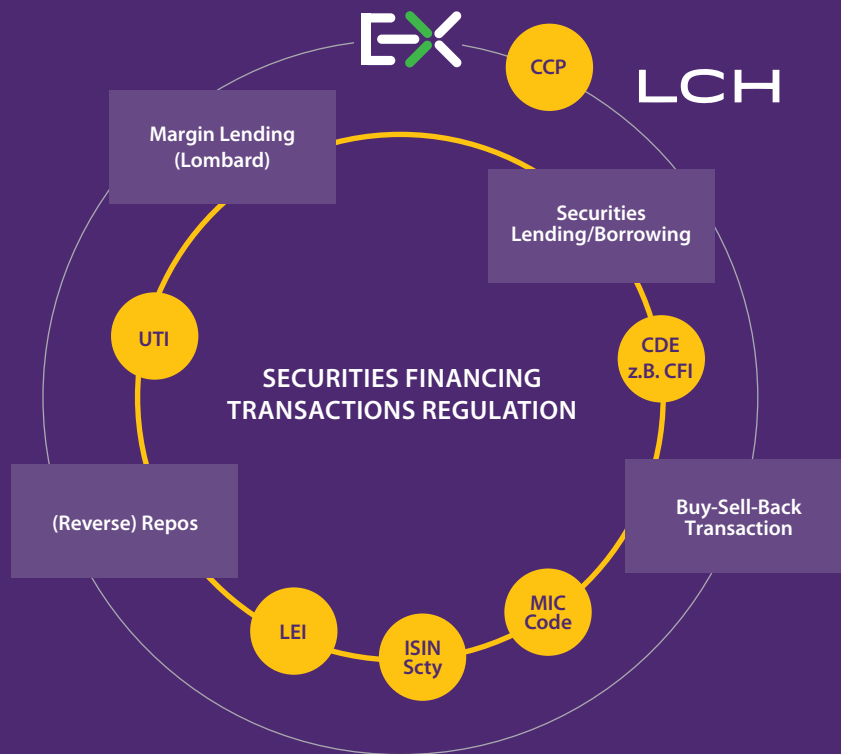
ISO 20022:

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.



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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