

| No | Field                               | Details to be reported  | Format   | Repo | BSB | SL | ML | Comments   |
|----|-------------------------------------|---|--|------|-----|----|----|--|
| 1  | Unique Transaction Identifier (UTI) | The global unique reference assigned to the SFT. In the case where multiple transactions are collateralised with a specific collateral, this field should be repeatable for the action type "Collateral update"   | 52 alphanumeric character code including four special characters: '- _.' Special characters are not allowed at the beginning and at the end of the code. No space allowed.   | Y    | Y   | Y  | Y  | A clear methodology needs to be provided for the use of UTIs; This should be defined only with due reference to the related work of CPMI-IOSCO, but recognising that the context is SFTs not derivatives. Finally, in our view a centralised solution for issuing UTIs should be considered. |
| 2  | Report tracking number              | In the case of transactions resulting from clearing, UTI of original bilateral transaction. Where an SFT was executed on a trading venue and cleared on the same day, a number generated by the trading venue and unique to that execution.   | 52 alphanumeric character code including four special characters: '- _.' Special characters are not allowed at the beginning and at the end of the code. No space allowed.   | Y    | Y   | Y  | N  |  |
| 3  | Reporting business day              | Business day for which the report was submitted to the trade repository   | ISO 8601 date in the format YYYY-MMDD  | Y    | Y   | Y  | Y  |  |
| 4  | Type of SFT                         | Specifies the type of SFT transaction as defined under Article 3(7)-3(10) of SFTR   | '????' - securities or commodities lending or securities or commodities borrowing<br>'????' - buy-sell back transaction or sell-buy back transaction<br>'????' - repurchase transaction<br>'????' - margin lending transaction | Y    | Y   | Y  | Y  |  |
| 5  | Cleared                             | Indicates, whether central clearing has taken place.  | 'true'<br>'false'  | Y    | Y   | Y  | N  |  |
| 6  | Clearing timestamp                  | Time and date when clearing took place.   | ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ  | Y    | Y   | Y  | N  |  |
| 7  | CCP                                 | In the case of a contract that has been cleared, the unique code for the CCP that has cleared the contract  | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.  | Y    | Y   | Y  | N  | Fields related to CCP-clearing can be derived from information provided directly by CCPs and should be removed from the reporting template.  |
| 8  | Trading venue                       | The venue of execution shall be identified by a unique code for this venue. Where a transaction was concluded OTC and the respective instrument is admitted to trading but traded OTC, MIC code 'XOFF' shall be used. Where a transaction was concluded OTC and the respective instrument is not admitted to trading and traded OTC, MIC code 'XXXX' shall be used. | ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters. Where segmental MICs exist for a trading venue, the segmental MIC shall be used.  | Y    | Y   | Y  | N  |  |

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| 9  | Master agreement type       | Reference to master agreement under which the counterparties concluded a documented SFT.   | <p>???? - MRA<br/> ???? - GMRA<br/> ???? - MSLA<br/> ???? - GMSLA<br/> ???? - ISDA<br/> ???? - Deutscher Rahmenvertrag für Wertpapierpensionsgeschäfte<br/> ???? - China Bond Repurchase Master Agreement, Korea Financial Investment Association (KOFIA) Standard Repurchase Agreement<br/> ???? - Investment Industry Regulatory Organization of Canada (IIROC) Repurchase/Reverse Repurchase Transaction Agreement<br/> ???? - Convention-Cadre Relative aux Operations de Pensions Livrees,<br/> ???? - Japanese Master Agreement on the Transaction with Repurchase Agreement of the Bonds<br/> ???? - Contrato Marco de compraventa y Reporto de valores<br/> ???? - Overseas Securities Lending Agreement (OSLA)<br/> ???? - Master Equity and Fixed Interest Stock Lending Agreement (MEFISLA)<br/> ???? - Gilt Edged Stock Lending Agreement (GESLA)<br/> ???? - Korean Securities Lending Agreement (KOSLA)<br/> ???? - Deutscher Rahmenvertrag für Wertpapierdarlehen<br/> ???? - Australian Masters Securities Lending Agreement (AMSLA)<br/> ???? - Japanese Master Agreement on Lending Transaction of Bonds<br/> ???? - Japanese Master Agreement on the Borrowing and Lending Transactions of Share Certificates<br/> Or 'OTHR' if the master agreement type is not included in the above list</p> | Y | Y | Y | N |  |
| 10 | Other master agreement type | Name of the master agreement type in the case it is not specified in the Field 19.   | Up to 50 alphanumeric characters   | Y | Y | Y | N |  |
| 11 | Master agreement version    | Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, etc.)   | ISO 8601 date in the format YYYY   | Y | Y | Y | N |  |
| 12 | Execution timestamp         | Date and time when the SFT was executed.   | ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ  | Y | Y | Y | Y |  |
| 13 | Value date (Start date)     | Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place. | ISO 8601 date in the format YYYY-MMDD  | Y | Y | Y | Y |  |
| 14 | Maturity date (End date)    | Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term repos.   | ISO 8601 date in the format YYYY-MMDD  | Y | Y | Y | Y |  |
| 15 | Termination date            | Termination date in the case of a full early termination of the reported SFT.  | ISO 8601 date in the format YYYY-MMDD  | Y | Y | Y | Y | Please clarify applicable action types for reporting an early termination (MOD? CANC, NEW,..?) |
| 16 | Minimum notice period       | The minimum number of business days that one of the counterparties has to inform about the termination of the transaction.   | Integer field up to 3 digits   | Y | N | Y | Y |  |
| 17 | Earliest call-back date     | The earliest date that the cash lender has the right to call back a portion of the funds or to terminate the transaction.  | ISO 8601 date in the format YYYY-MMDD  | Y | N | Y | Y |  |

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|----|-----------------------------------|---|--|---|---|---|---|--|
| 18 | General collateral Indicator      | Indication whether the secured financing transaction is subject to a general collateral arrangement.<br>- 'GENE' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.<br>- 'SPEC' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security commodity (individual ISIN) to be provided by the seller | 'SPEC' - specific collateral<br>'GENE' - general collateral  | Y | Y | Y | N | Remove. This should be inferred by the TR from other available information. The definition of GC is not straightforward and needs great care.  |
| 19 | DBV indicator                     | This field specifies whether the transaction was settled using the CREST Delivery-by-Value (DBV) mechanism  | 'true'<br>'false'  | Y | Y | Y | N |  |
| 20 | Method used to provide collateral | Indication whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.<br>Where more than one method was used to provide collateral, the main method should be specified in this field  | 'TTCA'- title transfer collateral arrangement<br>'SICA'- securities interest collateral arrangement<br>'SIUR'- securities interest with the right of use   | Y | Y | Y | Y |  |
| 21 | Open term                         | Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.<br>'true' shall be populated for open term transactions, and 'false' for fixed term.  | 'true'<br>'false'  | Y | N | Y | Y |  |
| 22 | Termination optionality           | Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.  | ???? - evergreen<br>???? - extendable  | Y | N | N | N | Remove. This can be derived from fields 17 (Termination Date), 18 (Minimum Notice Period) and 19 (Earliest Call-Back Date). It is better that the TR derives this, as there are no unified definitions / market practices on evergreens and extendibles. |
| 23 | Fixed rate                        | In the case of repos, the annualized interest rate on the principal amount of the repurchase transaction in accordance with the day count conventions<br>In the case of margin lending, the annualized interest rate on the loan value that the borrower pays to the lender.  | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. | Y | N | N | Y |  |

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| 24 | Day count convention                         | The method for calculating the accrued interest on the principal amount for a fixed repo rate   | <p>The code representing day count convention:</p> <p>'A001' - IC30360ISDAor30360AmericanBasicRule<br/> 'A002' - IC30365<br/> 'A003' - IC30Actual<br/> 'A004' - Actual360<br/> 'A005' - Actual365Fixed<br/> 'A006' - ActualActualCMA<br/> 'A007' - IC30E360orEuroBondBasismodel1<br/> 'A008' - ActualActualISDA<br/> 'A009' - Actual365LorActuActubasisRule<br/> 'A010' - ActualActualAFB<br/> 'A011' - IC30360ICMAor30360basicrule<br/> 'A012' - IC30E2360orEurobondbasismodel2<br/> 'A013' - IC30E3360orEurobondbasismodel3<br/> 'A014' - Actual365NL<br/> Or up to 35 alphanumeric characters if the day count convention is not included in the above list.</p>  | Y | N | N | Y | Remove. Static data to be completed by TR on the basis of the currency of the money market from which the report was received. Most of the proposed conventions are not used for repos since they are bond market conventions and not money market conventions (the latter relevant für repos). |
| 25 | Floating rate                                | An indication of the reference interest rate used which is reset at predetermined intervals by reference to a market reference rate, if applicable. | <p>The code representing the floating rate index</p> <p>'EONA' - EONIA<br/> 'EONS' - EONIA SWAP<br/> 'EURI' - EURIBOR<br/> 'EUUS' - EURODOLLAR<br/> 'EUCH' - EuroSwiss<br/> 'GCFR' - GCF REPO<br/> 'ISDA' - ISDAFIX<br/> 'LIBI' - LIBID<br/> 'LIBO' - LIBOR<br/> 'MAAA' - Muni AAA<br/> 'PFAN' - Pfandbriefe<br/> 'TIBO' - TIBOR<br/> 'STBO' - STIBOR<br/> 'BBSW' - BBSW<br/> 'JIBA' - JIBAR<br/> 'BUBO' - BUBOR<br/> 'CDOR' - CDOR<br/> 'CIBO' - CIBOR<br/> 'MOSP' - MOSPRIM<br/> 'NIBO' - NIBOR<br/> 'PRBO' - PRIBOR<br/> 'TLBO' - TELBOR<br/> 'WIBO' - WIBOR<br/> 'TREA' - Treasury<br/> 'SWAP' - SWAP<br/> 'FUSW' - Future SWAP<br/> Or up to 25 alphanumeric characters if the reference rate is not included in the above list</p> | Y | N | N | Y |   |
| 26 | Floating rate reference period - time period | Time period describing reference period of the floating rate.   | <p>Time period describing reference period, whereby the following abbreviations apply:</p> <p>'YEAR' - Year<br/> 'MNTH' - Month<br/> 'WEEK' - Week<br/> 'DAYS' - Day</p>   | Y | N | N | Y |   |
| 27 | Floating rate reference period - multiplier  | Multiplier of the time period describing reference period of the floating rate.   | <p>Integer multiplier of the time period describing reference period of the floating repo rate.<br/> Up to 3 numeric characters.</p>   | Y | N | N | Y |   |

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|---|---|---|--|---|---|---|---|--|
| 28  | Floating rate payment frequency - time period | Time period describing frequency of payments for the floating rate.   | Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply:<br>'YEAR' - Year<br>'MNTN' - Month<br>'WEEK' - Week<br>'DAYS' - Day  | Y | N | N | Y |  |
| 29  | Floating rate payment frequency - multiplier  | Multiplier of the time period describing frequency of payments for the floating rate.                             | Integer multiplier of the time period describing how often the counterparties exchange payments.<br>Up to 3 numeric characters.  | Y | N | N | Y |  |
| 30  | Floating rate reset frequency - time period   | Time period describing frequency of the floating rate resets.   | Time period describing how often the counterparties reset the floating repo rate, whereby the following abbreviations apply:<br>'YEAR' - Year<br>'MNTN' - Month<br>'WEEK' - Week<br>'DAYS' - Day                                 | Y | N | N | Y |  |
| 31  | Floating rate reset frequency - multiplier    | Multiplier of the time period describing frequency of the floating rate resets.                                   | Integer multiplier of the time period describing how often the counterparties reset the floating repo rate.<br>Up to 3 numeric characters.   | Y | N | N | Y |  |
| 32  | Spread  | Spread for the floating rate expressed in basis point.  | Up to 5 numeric characters.  | Y | N | N | Y |  |
| Fields 33-34 shall be populated for each floating rate adjustment               |   |   |  |   |   |   |   |  |
| 33  | Adjusted rate                                 | This reporting attribute specifies the rate as determined by the rate schedule                                    | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. | Y | N | N | N |  |
| 34  | Rate date                                     | This reporting attribute specifies date as of which the rate is effective.  | ISO 8601 date in the format YYYY-MM-DD   | Y | N | N | N |  |
| 35  | Principal amount on value date                | Cash value to be settled as of the value date of the transaction.   | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | Y | N | N | N |  |
| 36  | Principal amount on maturity date             | Cash value to be settled as of the maturity date of the transaction.  | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | Y | N | N | N |  |
| 37  | Principal amount currency                     | Currency of the principal amount  | ISO 4217 Currency Code, 3 alphabetic characters  | Y | N | N | Y |  |
| 38  | Type of asset                                 | Indication of the type of asset subject of the SFT  | '????' - Securities<br>'????' - Commodities  | N | Y | Y | N |  |
| 39  | Security identifier                           | Identifier of the security subject of the SFT.<br>This field is not applicable for commodities                    | ISO 6166 ISIN 12 character alphanumeric code   | N | Y | Y | N |  |
| Where a commodity was subject of the SFT it shall be classified in fields 40-42 |   |   |  |   |   |   |   |  |
| 40  | Base product                                  | The Base product as specified in the classification of commodities table.   | Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.   | N | Y | Y | N |  |
| 41  | Sub product                                   | The Sub - Product as specified in the classification of commodities table.<br>Field requires a Base product.      | Only values in the 'Sub - product' column of the classification of commodities derivatives table are allowed.  | N | Y | Y | N |  |
| 42  | Further sub product                           | The Further sub product as specified in the classification of commodities table.<br>Field requires a Sub product. | Only values in the 'Further sub - product' of the classification of commodities derivatives table are allowed.   | N | Y | Y | N |  |

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| 43 | Quantity or nominal amount                  | Quantity or nominal amount of the security or commodity subject of the SFT<br>In the case of bond a total nominal amount should be reported in this field (number of bonds multiplied by the face value)<br>In the case of other securities or commodities, a quantity shall be specified in this field | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | N | Y | Y | N |  |
| 44 | Unit of measure                             | Unit of measure in which the quantity is expressed. This field is applicable to commodities.  | 'KILO' - Kilogram, 'PIEC' - Piece, 'TONS' - Ton, 'METR' - Metre, 'INCH' - Inch, 'YARD' - Yard, 'GBGA' - GBGallon, 'GRAM' - Gram, 'CMET' - Centimetre, 'SMET' - SquareMetre, 'FOOT' - Foot, 'MILE' - Mile, 'SQIN' - SquareInch, 'SQFO' - SquareFoot, 'SQMI' - SquareMile, 'GBOU' - GBOunce, 'USOU' - USOunce, 'GBPI' - GBPint, 'USPI' - USPint, 'GBQA' - GBQuart, 'USQA' - USQuart, 'USGA' - USGallon, 'MMET' - Millimetre, 'KMET' - Kilometre, 'SQYA' - SquareYard, 'ACRE' - Acre, 'ARES' - Are, 'SMIL' - SquareMillimetre, 'SCMT' - SquareCentimetre, 'HECT' - Hectare, 'SQKI' - SquareKilometre, 'MILI' - MilliLitre, 'CELI' - Centilitre, 'LITR' - Litre, 'PUND' - Pound, 'ALOW' - Allowances, 'ACCY' - AmountOfCurrency, 'BARL' - Barrels, 'BCUF' - BillionCubicFeet, 'BDFT' - BoardFeet, 'BUSL' - Bushels, 'CEER' - CertifiedEmissionsReduction, 'CLRT' - ClimateReserveTonnes, 'CBME' - CubicMeters, 'DAYS' - Days, 'DMET' - DryMetricTons, 'ENVC' - EnvironmentalCredit, 'ENVO' - EnvironmentalOffset, 'HUWG' - Hundredweight, 'KWDC' - KilowattDayCapacity, 'KWHO' - KilowattHours, 'KWHC' - KilowattHoursCapacity, 'KMOC' - KilowattMinuteCapacity, 'KWMC' - KilowattMonthCapacity, 'KWYC' - KilowattYearCapacity, 'MWDC' - MegawattDayCapacity, 'MWHO' - MegawattHours, 'MWHC' - MegawattHoursCapacity, 'MWMC' - MegawattMinuteCapacity, 'MMOC' - MegawattMonthCapacity, 'MWYC' - MegawattYearCapacity, 'TONE' - MetricTons, 'MIBA' - MillionBarrels, 'MTU' - OneMillionBTU, 'OZTR' - TroyOunces, 'UCWT' - USHundredweight, 'IPNT' - IndexPoint, 'PWRD' - PrincipalWithRelationToDebtInstrument, 'DGEU' - DieselGallonEquivalent, 'GGEU' - GasolineGallonEquivalent, 'TOCD' - TonsOfCarbonDioxide, | N | Y | Y | N |  |
| 45 | Currency of nominal amount                  | In the case where nominal amount is provided, the currency of the nominal amount shall be populated in this field.  | ISO 4217 Currency Code, 3 alphabetic characters  | N | Y | Y | N |  |
| 46 | Security or commodity price                 | In the case of securities and commodities lending and borrowing, the price of the security or commodity used to calculate the loan value.<br>In the case of buy-sell back, the price of the security or commodity used to calculate the trade amount for the spot leg of the buy-sell back.             | Up to 18 numeric characters including up to 5 decimals in case the price is expressed units.<br>Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | N | Y | Y | N |  |
| 47 | Forward price                               | Price of the security or commodity used to calculate the trade amount for the forward leg of the buy-sell back.   | Up to 18 numeric characters including up to 5 decimals in case the price is expressed units.<br>Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | N | Y | N | N |  |
| 48 | Price currency                              | The currency in which the security or commodity price is denominated.   | ISO 4217 Currency Code, 3 alphabetic characters  | N | Y | Y | N |  |
| 49 | Trade amount on value date (spot leg)       | Cash value to be settled as of the value date of the transaction. The assumption is that the trade amount is equal to the settlement amount.  | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | N | Y | N | N |  |
| 50 | Trade amount on maturity date (forward leg) | Cash value to be settled as of the maturity date of the transaction. The assumption is that the trade amount is equal to the settlement amount.   | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.   | N | Y | N | N |  |
| 51 | Trade amount currency                       | Currency of trade amount  | ISO 4217 Currency Code, 3 alphabetic characters  | N | Y | N | N |  |

|  |  |   |   |   |   |   |   |  |
|--|--|---|---|---|---|---|---|--|
| 52   | Loan value                                   | This reporting attribute specifies loan value, i.e. the quantity or nominal amount multiplied by the price  | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | Y | N |  |
| 53   | Market value                                 | Market value of the securities or commodities on loan or borrowed   | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | Y | N |  |
| 54   | Rebate rate                                  | Interest rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee) paid by the lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral. | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".   | N | N | Y | N |  |
| 55   | Lending fee                                  | Fee that the borrower of the security or commodity pays to the lender.  | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".   | N | N | Y | N |  |
| 56   | Type of contract                             | Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio   | 'true'<br>'false'   | N | N | Y | N |  |
| 57   | Outstanding loan                             | Total amount of loans (excluding short sale proceeds)   | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | N | Y |  |
| 58   | Currency of outstanding loan                 | The currency of outstanding loan  | ISO 4217 Currency Code, 3 alphabetic characters   | N | N | N | Y |  |
| 59   | Total margin financing available             | Total amount of margin financing made available to clients  | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | N | Y |  |
| 60   | Remaining margin financing balance available | Remaining amount of margin financing available (i.e. excluding any outstanding margin loan amount)  | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | N | Y |  |
| 61   | Available margin financing currency          | The currency of free credit balances  | ISO 4217 Currency Code, 3 alphabetic characters   | N | N | N | Y |  |
| 62   | Short market value                           | Market value of short position, if any.   | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | N | Y |  |
| 63   | Short market value currency                  | The currency of short market value  | ISO 4217 Currency Code, 3 alphabetic characters   | N | N | N | Y |  |
| Collateral data  |  |   |   |   |   |   |   |  |
| Where specific collateral was used, the attributes listed in fields 65-82 and 84 shall be repeated for each component of collateral, if applicable |  |   |   |   |   |   |   |  |
| 64   | Uncollateralised SL flag                     | Indicates whether the securities lending transaction is uncollateralised  | 'true'<br>'false'   | N | N | Y | N |  |
| 65   | Type of collateral component                 | Indication of the type of collateral component  | '????' - Securities<br>'????' - Commodities (only for repos and buy-sell backs)<br>'????' - Cash (only for securities and commodities borrowing and lending and for margin lending) | Y | Y | Y | Y |  |
| Where cash was used as a collateral it shall be described in fields 66-67  |  |   |   |   |   |   |   |  |
| 66   | Cash collateral amount                       | Amount of funds provided as collateral for borrowing the securities or commodities.   | Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.                   | N | N | Y | Y |  |
| 67   | Cash collateral currency                     | Currency of the cash collateral   | ISO 4217 Currency Code, 3 alphabetic characters   | N | N | Y | Y |  |
| 68   | Identification of a collateral component     | Identifier of the security used as collateral. This field is not applicable for commodities   | ISO 6166 ISIN 12 character alphanumeric code  | Y | Y | Y | Y |  |
| 69   | Classification of a collateral component     | CFI code of the security used as collateral. This field is not applicable for commodities   | ISO 10692 CFI, 6 characters alphabetical code   | Y | Y | Y | Y |  |
| Where a commodity was used as a collateral it shall be classified in fields 70-72  |  |   |   |   |   |   |   |  |
| 70   | Base product                                 | Base product as specified in the classification of commodities table.   | Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.  | Y | Y | Y | N |  |

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| 71 | Sub - product                         | The sub - product as specified in the classification of commodities table.<br>Field requires a Base product.  | Only values in the 'Sub - product' column of the classification of commodities derivatives table are allowed.   | Y | Y | Y | N |   |
| 72 | Further sub - product                 | The further sub - product as specified in the classification of commodities table.<br>Field requires a Sub product.   | Only values in the 'Further sub - product' of the classification of commodities derivatives table are allowed.  | Y | Y | Y | N |   |
| 73 | Collateral quantity or nominal amount | Quantity or nominal amount of the security or commodity used as collateral<br>In the case of bond a total nominal amount should be reported in this field (number of bonds multiplied by the face value)<br>In the case of other securities or commodities, a quantity shall be specified in this field   | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.  | Y | Y | Y | Y |   |
| 74 | Currency of collateral nominal amount | In the case where collateral nominal amount is provided, the currency of the nominal amount shall be populated in this field.   | ISO 4217 Currency Code, 3 alphabetic characters   | Y | Y | Y | Y | Remove. This should be derived from the ISIN.                   |
| 75 | Price currency                        | Currency of the price of the collateral component   | ISO 4217 Currency Code, 3 alphabetic characters   | Y | Y | Y | Y | Remove. This should be derived from the ISIN.                   |
| 76 | Price per unit                        | Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security or commodity .  | Up to 18 numeric characters including up to 5 decimals in case the price is expressed in units.<br>Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. | Y | Y | Y | Y |   |
| 77 | Collateral market value               | Fair value of the individual collateral component expressed in price currency.  | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.  | Y | Y | Y | Y | Remove. This can be derived from fields 9 and 12.               |
| 78 | Haircut or margin                     | Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.<br>In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.<br>Only actual values, as opposed to estimated or default values are to be reported for this attribute. | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".<br>The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.  | Y | Y | Y | N | Remove. This can be derived from 37 (Table 2) and 10 (Table 3). |
| 79 | Collateral quality                    | Code that classifies the risk of the security used as collateral  | '???' - Investment grade<br>'????' - Non-investment grade<br>'?????' - Non-rated  | Y | Y | Y | Y | Remove. This should be derived from the ISIN.                   |
| 80 | Maturity of the security              | Maturity of the security used as collateral<br>This field is not applicable for commodities   | ISO 8601 date in the format YYYY-MM-DD  | Y | Y | Y | Y | Remove. This should be derived from the ISIN.                   |
| 81 | Jurisdiction of the issuer            | Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.<br>This field is not applicable for commodities  | ISO 3166-1 alpha-2 country code<br>2 alphabetic characters  | Y | Y | Y | Y | Remove. This should be derived from the ISIN.                   |
| 82 | LEI of the issuer                     | LEI of the issuer of the security used as collateral.<br>This field is not applicable for commodities   | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.   | Y | Y | Y | Y | Remove. This should be derived from the ISIN.                   |
| 83 | Availability for collateral re-use    | Indication whether the buyer can re-use the collateral  | 'true'<br>'false'   | Y | Y | Y | Y |   |

|  |   |   |   |   |   |   |   |  |
|--|---|---|---|---|---|---|---|--|
| 84   | Collateral re-use                           | Indication whether collateral has been re-used.   | 'true'<br>'false'   | Y | Y | Y | Y |  |
| 85   | Portfolio leverage ratio type               | This reporting attribute specifies the type of leverage ratio used and its definition or formula.   | Up to 35 alphanumeric characters if the day count convention is not included in the above list.   | N | N | N | Y |  |
| 86   | Current portfolio leverage ratio            | Existing limit or thresholds to leverage ratio.   | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".   | N | N | N | Y |  |
| 87   | Portfolio leverage ratio limit              | Current value of the leverage ratio.  | Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100% is represented as "100".   | N | N | N | Y |  |
| 88   | Funding sources                             | Funding sources used to finance margin loans.   | '????' - repos<br>'????' - BSB<br>'????' - free credits<br>'????' - proceeds from customer short sales<br>'????' - proceeds from broker short sales<br>'????' - unsecured borrowing | N | N | N | Y |  |
| 89   | Market value of the funding sources         | Market value of funding sources referenced above  | Up to 18 numeric characters including up to 5 decimals.<br>The decimal mark is not counted as a numeric character.<br>If not possible, pro rata amount.                             | N | N | N | Y |  |
| 90   | Currency of market value of funding sources | The currency of market value of funding sources   | ISO 4217 Currency Code, 3 alphabetic characters   | N | N | N | Y |  |
| Field 91 shall be populated in the case where collateral pool was used. The explicit collateral allocation for SFTs transacted against a collateral pool should be reported in fields 65-90 when available |   |   |   |   |   |   |   |  |
| 91   | Collateral basket identifier                | If the collateral basket can be identified with an ISIN, the ISIN of the collateral basket-<br>If the collateral basket cannot be identified with an ISIN, this field should be populated with 'NTAV'.  | ISO 6166 ISIN 12 character alphanumeric code, or 'NTAV'   | Y | Y | Y | N |  |
| 92   | Portfolio code                              | If the transaction pertains to a portfolio of transactions for which margin are exchanged, this portfolio should be identified by a unique code determined by the reporting counterparty.<br>If the portfolio of transactions includes also derivative contracts reportable under EMIR, the portfolio code should be the same as reported under EMIR. | 52 alphanumeric character code including four special characters:<br>.- _.<br>Special characters are not allowed at the beginning and at the end of the code. No space allowed.     | Y | Y | Y | N |  |

|    |             |   |  |   |   |   |   |  |
|----|-------------|---|--|---|---|---|---|--|
| 93 | Action type | <p>Whether the report contains:</p> <ul style="list-style-type: none"> <li>- a SFT reported for the first time, in which case it will be identified as 'new';</li> <li>- a modification to the business terms of a previously reported SFT in which case it will be identified as 'Modification of business terms'. This includes an update to a previous report that is showing a position in order to reflect new trades included in that position;</li> <li>- a modification of the details of a previously reported SFT other than the business terms, in which case it will be identified as 'Other modification'</li> <li>- a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to SFTR reporting requirements but was reported to a trade repository by mistake, in which case, it will be identified as 'error';</li> <li>- a previously submitted report contains erroneous data fields, in which case the report correcting the erroneous data fields of the previous report shall be identified as 'correction';</li> <li>- a termination of an open term SFT or an early termination of a fixed term SFT, in which case it will be identified as 'termination /early termination';</li> </ul> | <p>'????' - New<br/> '????' - Modification of business terms<br/> '????' - Other modification<br/> '????' - Error<br/> '????' - Correction<br/> '????' - Termination / Early Termination</p> | Y | Y | Y | Y |  |
| 94 | Level       | <p>Indication whether the report is done at trade or position level .<br/> Position level report can be used only as a supplement to trade level reporting to report post-trade events and only if the individual trades in fungible products have been replaced by the position.</p>   | <p>'T' - Transaction<br/> 'P' - Position</p>   | Y | Y | Y | N |  |

\*'????' is used in this table of fields to represent the codes that are not yet defined. The specific 4-letter codes compliant with ISO 20022 specifications will be added in final draft ITS.