No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	COLU Repo	COLU BSB	COLU SL	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	P-NEWT Repo	P-NEWT BSB	P-NEWT SL	P-MODI Repo	P-MODI BSB	P-MODI SL	P-EROR Repo	P-EROR BSB	P-EROR SL	P-ETRM Repo	P-ETRM BSB	P-ETRM SL	P-COLU Repo	P-COLU BSB	P-COLU SL	P-CORR Repo	P-CORR BSB	P-CORR SL	P-VALU SL	Conditional validations - Format and content
1	Reporting timestamp	Date and time of submission of the report to the trade repository.	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ	M	M	M	M		M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	This field shall be populated in a common input format: YYYY-MM-DDThh:MM:SSZ '- The reporting timestamp should be equal or earlier than the timestamp of the receipt of the report by the TR. The date part of the timestamp cannot be earlier than the day preceding the date of the receipt of the report by the TR. The receipt of the report should be understood as the moment the report enters a TR's system
2	Report submitting entity	Unique code identifying the entity which submits the report. Where the submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code.	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	For action types 'NEWT', 'MODI', 'VALU', 'COLU','ETRM', 'CORR', or ' POSC'.": This field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch. For action type EROR: This field shall contain an LEI included in the GLEIF database maintained by the Central Operating Unit, irrespective of the registration status of that LEI.
3	Reporting counterparty	Unique code identifying the reporting counterparty.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code.	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	For action types 'NEWT', 'MODI', 'VALU', 'COLU', 'CORR', or ' POSC'. This field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The LEI shall pertain to a legal entity and not a branch. The status of the LEI for all the above action types shall be "Issued", "Pending transfer" or "Pending archival" and in addition for action type "ETRM": the status of the LEI could also be "Lapsed" and "Retired". For action type "EROR": This field shall contain an LEI included in the GLEIF database maintained by the Central Operating Unit, irrespective of the registration status of that LEI.
4	Nature of the reporting counterparty	Indication of whether the reporting counterparty is a financial or non-financial counterparty.	F' - Financial counterparty 'N' - Non-financial counterparty	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	M	M	M	-	-	-	M	M	M	M	-	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-	Shall contain only one of the following values: "F" or "N".

No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT Repo	NEWT BSB	NEWT SL	MODI Repo	MODI BSB	MODI SL	EROR Repo	EROR BSB	EROR SL	ETRM Repo	ETRM BSB	ETRM SL	COLU Repo	COLU BSB	COLU SL	CORR Repo	CORR BSB	CORR SL	VALU SL	Conditional validations -Format and content
5	Sector of the reporting counterparty	One or more codes that classify the nature of the reporting counterparty's business activities. Where the reporting counterparty is a financial counterparty, all relevant codes included in the taxonomy for financial counterparties and applying to that counterparty. Where the reporting counterparty is a non-financial counterparty, all relevant codes included in the taxonomy for non-financial counterparties and applying to that counterparty. Where more than one activity is reported, the codes shall be specified in order of the relative importance of the corresponding activities.	Taxonomy for Financial Counterparties: 'CDTI' - Credit institution authorised in accordance with Directive 2013/36/EU of the European Parliament and of the Council(1) or Council Regulation (EU) No 1024/2013(2) or a third-country entity which would require authorisation or registration in accordance with that legislative act 'INVF' - Investment firm authorized in accordance with Directive 2014/65/EU of the European Parliament and of the Council(3) or a third-country entity which would require authorisation or registration in accordance with that legislative act 'INUN' - Insurance undertaking authorized in accordance with Directive 2009/138/EC of the European Parliament and of the Council(4) (Solvency II) or a third-country entity which would require authorisation or registration in accordance with that legislative act 'AIFD' - AIF managed by AIFMs authorized or registered in accordance with Directive ...	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	M	M	M	M	-	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-	If field 4 is populated with "F", at least one code pertaining to the classification of the financial counterparties shall be provided. If field 4 is populated with "N", at least one code pertaining to the classification of the non-financial counterparties shall be provided.
6	Additional sector classification	Where the reporting counterparty is an Undertaking for Collective Investment in Transferable Securities (UCITS) or Alternative Investment Fund (AIF), a code that determines whether it is an Exchange-Traded Fund (ETF) or a Money Market Fund (MMF) Where the reporting counterparty is an Alternative Investment Fund (AIF) or a non-financial counterparty undertaking financial and insurance activities or real estate activities, a code that determines whether it is a Real Estate Investment Trust (REIT)	'ETFT' - ETF 'MMFT' - MMF 'REIT' - REIT 'OTHR' – Other	C	C	C	C	C	C	C	C	-	-	-	-	-	-	-	-	C	C	C	-	-	-	-	C	C	C	C	-	C	C	C	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 5 is populated with 'UCIT', 'AIFD', 'K' or 'L', this field shall be populated and shall contain only one of the following values: 'ETFT', 'MMFT', 'REIT' or ' OTHR'. 4 alphabetical characters. Otherwise, it shall be left blank.
7	Branch of the reporting counterparty	Where the reporting counterparty concludes an SFT through a branch office, the code identifying the branch.	ISO 3166-1 alpha-2 country code 2 alphabetic characters.	O	O	O	O	O	O	O	O	-	-	-	-	-	-	-	-	O	O	O	O	O	O	O	O	O	O	O	-	O	O	O	O	O	O	O	O	O	-	-	-	-	-	-	O	O	O	-	When populated, shall contain a valid ISO 3166 country code, 2 alphabetical characters.
8	Branch of the other counterparty	Where the other counterparty concludes an SFT through a branch office, the code identifying the branch.	ISO 3166-1 alpha-2 country code 2 alphabetic characters.	O	O	O	O	O	O	O	O	-	-	-	-	-	-	-	-	O	O	O	O	O	O	O	O	O	O	O	-	O	O	O	O	O	O	O	O	O	-	-	-	-	-	-	O	O	O	-	When populated, shall contain a valid ISO 3166 country code, 2 alphabetical characters.
9	Counterparty side	Indication of whether the reporting counterparty is a collateral provider or a collateral taker in accordance with the Article 4 of the the Commission Implementing Regulation (EU) 2019/363	'TAKE' - Collateral taker 'GIVE' - Collateral provider	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	M	M	M	M	-	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-	This field shall contain only one of the following values: "TAKE" or "GIVE", " 4 alphabetical characters.

No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT Repo	NEWT BSB	NEWT SL	MODI Repo	MODI BSB	MODI SL	EROR Repo	EROR BSB	EROR SL	ETRM Repo	ETRM BSB	ETRM SL	COLU Repo	COLU BSB	COLU SL	CORR Repo	CORR BSB	CORR SL	VALU SL	Conditional validations -Format and content
10	Entity responsible for the report	Where a financial counterparty is responsible for reporting on behalf of the other counterparty in accordance with Article 4(3) of Regulation (EU) No 2365/2015 of the Parliament and of the Council (2), the unique code identifying that financial counterparty. Where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 4(3) of that Regulation the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 4(3) of Regulation (EU) No 2365/2015, the unique code identifying that AIFM.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	M	M	M	M	-	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-	For action types 'NEWT', 'MODI', 'VALU', 'COLU', 'CORR' or ' POSC': When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The LEI shall pertain to a legal entity and not a branch. The status of the LEI for all the above action types shall be "Issued", "Pending transfer" or "Pending archival" and in addition for action type "ETRM": the status of the LEI could also be "Lapsed" and "Retired". For action type "EROR": This field shall contain an LEI included in the GLEIF database maintained by the Central Operating Unit, irrespective of the registration status of that LEI.
11	Other counterparty	Unique code identifying the entity with which the reporting counterparty concluded the SFT. In case of a private individual, a client code shall be specified in a consistent manner.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric characters).	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	This field shall contain - a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The LEI shall pertain to a legal entity and not a branch. The LEI shall not pertain to a member of the European System of Central Banks (ESCB). For action types "NEWT", "MODI", "ETRM", "CORR", "COLU", "VALU" and "POSC": The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival" and in addition for action type "ETRM" the status of the LEI could also be "Retired". For action type "EROR": This field shall
12	Country of the other Counterparty	Code of country where the registered office of the other counterparty is located or code of the country of residence in case that the other counterparty is a natural person.	ISO 3166-1 alpha-2 country code 2 alphabetic characters.	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	M	M	M	M	-	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-	When populated, shall contain a valid ISO 3166 country code, 2 alphabetical characters. If field 11 is populated with a valid LEI, then the country code provided in this field shall pertain to the country of the registered office of the other counterparty as specified in the LEI reference data. In case that the other counterparty is a natural person, the code of the country of residence.

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	- Conditional validations -Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
13	Beneficiary	Where the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by specifying a unique code or, in case of a private individual, by specifying a client code used in a consistent manner as assigned by the legal entity used by that private individual.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric characters).	O	O	O	-	O	O	O	-	-	-	-	-	-	-	-	-	O	O	O	-	-	-	-	-	O	O	O	-	-	O	O	O	O	O	O	-	-	-	-	-	-	-	-	-	-	O	O	O	-	**When populated, this field shall contain:** **- a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", 'Lapsed', "Pending transfer" or "Pending archival".** **The LEI shall pertain to a legal entity and not a branch.** **or** **-up to 50 alphanumerical characters where any character is allowed.**
14	Tri-party agent	Unique code identifying the third party to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	O	O	O	-	O	O	O	-	-	-	-	-	-	-	-	-	O	O	O	O	O	O	O	-	O	O	O	-	-	O	O	O	O	O	O	-	-	-	-	-	-	O	O	O	O	O	O	O	-	When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be 'Issued', 'Lapsed', "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch.
15	Broker	Unique code of the entity that acts as intermediary for the reporting counterparty without becoming a counterparty to the SFT itself. For securities lending transactions, a broker does not include the agent lender.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	O	O	O	-	O	O	O	-	-	-	-	-	-	-	-	-	O	O	O	-	-	-	-	-	O	O	O	-	-	O	O	O	O	O	O	-	-	-	-	-	-	-	-	-	-	O	O	O	-	When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", 'Lapsed', "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch.
16	Clearing member	Where the trade is cleared, unique code identifying the responsible clearing member of the reporting counterparty.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	-	-	-	-	-	C	C	C	-	-	C	C	C	C	C	C	-	-	-	-	-	-	-	-	-	-	C	C	C	-	**If field 2.5 is populated with 'true' this field shall be populated** **When populated, shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch.** **If field 2.5 is populated with 'false', this field shall be left blank.**
17	Central Securities Depository ('CSD') participant or indirect participant	Unique code of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction, the code of the indirect participant. This field is not applicable to commodities.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	O	O	O	-	O	O	O	-	-	-	-	-	-	-	-	-	O	O	O	-	-	-	-	-	O	O	O	-	-	O	O	O	O	O	O	-	-	-	-	-	-	-	-	-	-	'O'	O	O	-	When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", 'Lapsed', "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch
18	Agent lender	Unique code of the agent lender involved in the securities lending transaction.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	O	-	O	-	O	-	O	-	-	-	-	-	-	-	-	-	O	-	O	O	O	-	O	-	O	-	O	-	-	O	-	O	O	-	O	O	-	O	-	-	-	-	-	-	-	O	-	O	O	-	O	When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", 'Lapsed', "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch

Table 2

Loan and Collateral Data

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	Conditional validations - Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
1	Unique Transaction Identifier ('UTI')	Unique reference assigned to the SFT in order to identify the trade.	Up to 52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed.	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	O	O	O	O	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	O	O	O	M	M	M	M	**When populated, this field shall contain up to 52 alphanumerical characters. Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed. Not allowed to change the content of this field once it is reported. The uniqueness of the Trade ID shall be preserved at counterparties level, i.e. the combination of the fields Counterparty ID-ID of the other counterparty-Trade ID shall be unique.**
2	Report tracking number	In the case of transactions resulting from clearing, the prior UTI, namely the UTI of the original bilateral transaction shall be reported. However, the prior UTI is not required to be reported by counterparties that are central counterparties ('CCP's') which have cleared the SFT. 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.	Up to 52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed.	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	If field 2.5 is populated with 'true' and field 1.3 Reporting Counterparty is different from the field 2.7 CCP, this field shall be populated. When populated, this field shall contain up to 52 alphanumerical characters. Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed. If field 2.5 is populated with "false", this field shall be left blank
3	Event date	Date on which the reportable event relating to the SFT and captured by the report took place. In the case of action types 'Valuation update', 'Collateral update', 'Reuse update', 'Margin update', the date for which the information contained in the report is provided.	ISO 8601 date in the format YYYY-MM-DD	M	M	M	M	M	M	M	M	-	-	-	-	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	-	-	-	M	M	M	M	M	M	M	M	M	M	**This field shall be populated in a common input format: YYYY-MM-DD. The date populated in this field shall be: - prior or equal to the date part of the reporting timestamp - greater than or equal to the date part of the execution timestamp. - prior or equal to the value of the field maturity date or, where populated, the termination date**
4	Type of SFT	Type of SFT transaction as defined in paragraphs (7) to (10) of Article 3 of Regulation (EU) No 2365/2015.	'SLEB' - securities or commodities lending or securities or commodities borrowing 'SBSC' - buy-sell back transaction or sell-buy back transaction 'REPO' - repurchase transaction 'MGLD' - margin lending transaction	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	M	M	M	M	M	-	M	M	M	M	M	M	-	-	-	-	-	-	M	M	M	M	M	M	-				When populated, shall contain only one of the following values: "SLEB", 'SBSC', 'REPO' or "MGLD", " 4 alphabetical character.
5	Cleared	Indication of whether central clearing has taken place.	'true' 'false'	M	M	M	-	M	M	M	-	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	-	M	M	M	-	-	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-				When populated, this field shall contain one of the values: 'true' or 'false'
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	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	C	C	C	-	-	-	-	-	-	C	C	C	C	C	C	-				If field 2.5 is populated with 'true' this field shall be populated in a common input format: YYYY-MM-DDThh:mm:ssZ. The value of this field shall be greater than or equal to the value of the field 2.12. If field 2.5 is populated with "false", this field shall be left blank.
7	CCP	Where a contract has been cleared, the unique code for the CCP that has cleared the contract.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	C	C	C	-	-	-	-	-	-	C	C	C	C	C	C	-				If field 2.5 is populated with 'true' this field shall be populated with a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". The LEI shall pertain to a legal entity and not a branch. If field 2.5 is populated with "false", this field shall be left blank.
1																																																				When populated, this field shall contain a MIC code included in the list maintained and updated by ISO and published at: http://www.iso15022.org/MIC/homepageMIC.htm (column "MIC" in table "MICs List by...

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	- Conditional validations -Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
8	Trading venue	Unique code identifying the venue of execution of the SFT. Where the SFT was concluded over the counter and it is admitted to trading, the MIC code 'XOFF'. Where the SFT was concluded over the counter and it is not admitted to trading, the MIC code 'XXXX'.	ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters. Where segmental MICs exist for a trading venue, the segmental MIC shall be used.	M	M	M	-	M	M	M	-	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	-	-	M	M	M	M	M	M	M	M	M	-	-	-	-	-	-	M	M	M	-	Country" of the respective Excel file).
9	Master agreement type	Reference to the master agreement type under which the counterparties concluded a SFT.	'MRAA' - MRA 'GMRA' – GMRA 'MSLA' - MSLA 'GMSL' - GMSLA 'ISDA' - ISDA 'DERP' - Deutscher Rahmenvertrag für Wertpapierpensionsgeschäfte 'CNBR' - China Bond Repurchase Master Agreement, 'KRRA' - Korea Financial Investment Association (KOFIA) Standard Repurchase Agreement 'CARA' - Investment Industry Regulatory Organization of Canada (IIROC) Repurchase/Reverse Repurchase Transaction Agreement 'FRFB' - Convention-Cadre Relative aux Operations de Pensions Livrees, 'CHRA' -Swiss Master Repurchase Agreement 'DEMA' - German Master Agreement 'JPBR' - Japanese Master	M	M	M	-	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	-	M	M	M	-	M	M	M	-	-	M	M	M	M	M	M	M	-	-	-	-	-	-	M	M	M	-	When populated, shall contain only one of the following values: "MRAA" , 'GMRA', 'MSLA' ,'GMSL', 'ISDA', 'DERP', 'CNBR'. 'KRRA', 'CARA', 'FRFB', ' CHRA', 'DEMA', 'JPBR' , 'ESRA', 'OSLA', 'MEFI', 'GESL', 'KRSL', 'DERD'. 'JPBL', 'JPSL', 'BIAG', 'CSDA' or 'OTHR'. 4 alphabetical characters.
10	Other master agreement type	Name of the master agreement. This field shall only be completed where "OTHR" is reported in field 9.	Up to 50 alphanumeric characters.	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	C	C	C	-	-	C	C	C	C	C	C	C	-	-	-	-	-	-	C	C	C	-	If field 2.9 is populated with 'OTHR', this field shall be populated and shall contain up to 50 alphanumeric characters. If field 2.9 is populated with 'OTHR' and the SFT is not documented, this field shal be populated with 'Undocumented'. 'Otherwise, it shall be left blank.'
11	Master agreement version	Reference to the year of the master agreement relevant to the reported trade, if applicable.	ISO 8601 date in the format YYYY	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	C	C	C	-	-	C	C	C	C	C	C	C	-	-	-	-	-	-	C	C	C	-	If field 2.9 is populated with a value different than 'BIAG', 'CSDA' or 'OTHR', this field shall be populated in a common input format: YYYY. First two digits shall be "19" or "20". Otherwise, it shall be left blank.
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	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	-	-	M	M	M	M	M	M	M	-	-	-	-	-	-	M	M	M	-	When populated, this field shall be populated in a common input format: YYYY-MM-DDThh:mm:ssZ.
13	Value date (Start date)	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the SFT.	ISO 8601 date in the format YYYY-MM-DD	M	M	M	-	M	M	M	-	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	-	M	M	M	-	-	M	M	M	M	M	M	M	-	-	-	-	-	-	M	M	M	-	When populated, this field shall be populated in a common input format: YYYY-MM-DD. Value date shall be greater than or equal to the 2.12 Execution timestamp
14	Maturity date (End date)	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the closing leg (forward leg) of the SFT. This information shall not be reported for open term repos.	ISO 8601 date in the format YYYY-MM-DD	C	M	C	-	C	M	C	-	-	-	-	-	-	-	-	-	-	-	-	-	C	M	C	-	C	M	C	-	-	C	M	C	C	M	C	C	M	C	-	-	-	-	-	-	C	M	C	-	When populated, this field shall be populated in a common input format: YYYY-MM-DD. For repos and SL, if the field 2.21 is populated with 'false', maturity date shall be populated, Otherwise it shall be left blank. Maturity date shall be greater than or equal to the 2.13 Value date
15	Termination date	Termination date in the case of a full early termination of the SFT.	ISO 8601 date in the format YYYY-MM-DD	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	M	-	-	-	-	-	-	-	-	O	O	O	O	-	-	-	-	-	-	-	M	M	M	-	-	-	O	O	O	-	When populated, this field shall be populated in a common input format: YYYY-MM-DD. Termination date shall be greater than or equal to the date part of the field 2,12 Execution timestamp. Termination date shall be less than or equal to the date part of the field 1.1 Reporting timestamp. If fields 2.14 and 2.15 are both populated, the Termination date shall be less than or equal to the 2.14 Maturity date

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				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
16	Minimum notice period	Minimum number of business days that one of the counterparties has to inform the other counterparty of the termination of the transaction.	Integer field up to 3 digits.	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.21 is populated with "true" or field 2.22 is populated with 'EGRN' or 'ETSB', this field shall be populated and shall contain an integer number greater than zero. Up to 3 digits
17	Earliest call-back date	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-MM-DD	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	-	O	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	If field 2.21 is populated with "true" or field 2.22 is populated with 'EGRN'or 'ETSB' , This field shall be populated in a common input format: YYYY-MM-DD.
18	General collateral indicator	Indication of whether the SFT is subject to a general collateral arrangement. In the case of a securities lending transaction, the field refers to securities provided as collateral, and not to the security provided on loan. The code 'GENE' shall be specified for an SFT which is subject to a general collateral arrangement. A general collateral arrangement specifies a collateral arrangement for a transaction in which the collateral giver may choose the security to be provided as collateral amongst a relatively wide range of securities satisfying predefined criteria. The code 'SPEC' shall be specified for an SFT which is subject to a specific collateral arrangement. A specific collateral arrangement specifies a collateral arrangement for a transaction in which the collateral taker requests a specific International Securities Identification Number ('ISIN') to be provided by the collateral provider.	'SPEC' - specific collateral 'GENE' - general collateral	M	M	C	-	M	M	C	-	-	-	-	-	-	-	-	-	M	M	C	-	-	-	M	M	C	-	M	M	C	-	-	M	M	C	M	M	C	-	-	-	-	-	-	-	-	-	M	M	C	-	If, for SL, field 2.72 is populated with 'false' and field 2.75 is populated with 'SECU', this field shall be populated When populated, shall contain only one of the following values: "SPEC" or 'GENE', 4 alphabetical characters.
19	Delivery by Value ('DBV') indicator	Indication of whether the transaction was settled using the DBV mechanism .	'true' 'false'	M	-	M	-	M	-	M	-	-	-	-	-	-	-	-	-	M	-	M	-	-	-	M	-	M	-	M	-	M	-	-	M	-	M	M	-	M	-	-	-	-	-	-	-	-	-	M	-	M	-	When populated, this field shall contain one of the values: 'true' or 'false'
20	Method used to provide collateral	Indication of whether the collateral in the SFT is subject to a title transfer collateral arrangement, a security financial collateral arrangement, or a security financial collateral arrangement with a right of use. Where more than one method was used to provide collateral, the primary collateral arrangement shall be specified in this field.	TTCA'- title transfer collateral arrangement 'SICA'- securities financial collateral arrangement 'SIUR'- securities financial collateral arrangement with the right of use	M	-	C	M	M	-	C	M	-	-	-	-	-	-	-	-	M	-	C		-	-	M	-	C	M	M	-	C	M	-	M	-	C	M	-	C	-	-	-	-	-	-	-	-	-	M	-	C	-	If field 2.72 is populated with 'false' and for SL field 2.75 is populated with 'SECU', this field shall be populated. When populated, shall contain only one of the following values: "TTCA", 'SICA' or 'SIUR', 4 alphabetical characters.
21	Open term	Indication of whether the SFT is open term (which has no fixed maturity date) or fixed term with a contractually agreed maturity date. The code 'True' shall be specified for open term SFTs, and the code 'False' for fixed term SFTs.	'true' 'false'	M	-	M	-	M	-	M	-	-	-	-	-	-	-	-	-	M	-	M	-	-	-	M	-	M	-	M	-	M	-	-	M	-	M	M	-	M	-	-	-	-	-	-	-	-	-	M	-	M	-	This field shall contain one of the values: 'true' or 'false' If field 2.22 Termination optionality is populated with 'ETSB', this field shall be populated with 'false'
22	Termination optionality	Indication of whether the SFT is an evergreen or extendable SFT.	'EGRN' - evergreen 'ETSB' - extendable 'NOAP' - non applicable	M	-	M	-	M	-	M	-	-	-	-	-	-	-	-	-	M	-	M	-	-	-	M	-	M	-	M	-	M	-	-	M	-	M	M	-	M	-	-	-	-	-	-	-	-	-	M	-	M	-	This field shall contain only one of the following values: "EGRN', 'ETSB' or 'NOAP'.

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	- Conditional validations -Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
		In the case of margin lending, the attributes listed in fields 23-34 shall be repeated for each currency used in the margin loan.																																																		
23	Fixed rate	In one case of repos, the annualised interest rate on the principal amount of the repurchase transaction in accordance with the day count conventions. In the case of margin lending, the annualised 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'. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	-	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	For repos: one of the fields 2,23 Fixed rate or 2.25 Floating rate, shall be populated. For ML: at least one rate (2.23 Fixed rate or 2.25 Floating rate) shall be populated. When populated, this field shall contain up to 11 numerical characters including up to 10 decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented with a dot. The negative symbol, if populated, shall not be counted as a numerical character.
24	Day count convention	Method of calculating the accrued interest on the principal amount for a rate.	The code representing day count convention: 'A001' - IC30360ISDAor30360AmericanBasicRule 'A002' - IC30365 'A003' - IC30Actual 'A004' - Actual360 'A005' - Actual365Fixed 'A006' - ActualActualICMA 'A007' - IC30E360orEuroBondBasismodel1 'A008' - ActualActualISDA 'A009' - Actual365LorActuActubasisRule 'A010' - ActualActualAFB 'A011' - IC30360ICMAor30360basicrule 'A012' - IC30E2360orEurobondbasismodel2 'A013' - IC30E3360orEurobondbasismodel3 'A014' - Actual365NL Or up to 35 alphanumeric characters if the day count convention is not included in the above list	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	-	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.23 Fixed rate or 2.25 Floating rate is populated, this field shall be populated. When populated, the field shall contain -only one of the following values: "A001', 'A002', 'A003', 'A004', 'A005', 'A006', 'A007', A008', 'A009', A010', 'A011', 'A012'. 'A013' or 'A014'. 4 alphanumeric characters or -up to 35 alphanumeric characters
25	Floating rate	Indication of the reference interest rate used which is reset at predetermined intervals by reference to a market reference rate, if applicable.	The code representing the floating rate index 'EONA' - EONIA 'EONS' - EONIA SWAP 'EURI' - EURIBOR 'EUUS' - EURODOLLAR 'EUCH' - EuroSwiss 'GCFR' - GCF REPO 'ISDA' - ISDAFIX 'LIBI' - LIBID 'LIBO' - LIBOR 'MAAA' - Muni AAA 'PFAN' - Pfandbriefe 'TIBO' - TIBOR 'STBO' - STIBOR 'BBSW' - BBSW 'JIBA' - JIBAR 'BUBO' - BUBOR 'CDOR' - CDOR 'CIBO' - CIBOR 'MOSP' - MOSPRIM 'NIBO' - NIBOR 'PRBO' - PRIBOR 'TLBO' - TELBOR 'WIBO' - WIBOR 'TREA' - Treasury 'SWAP' - SWAP 'FUSW' - Future SWAP	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	-	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	For repos: one of the fields 2.23 Fixed rate or 2.25 Floating rate, shall be populated. For ML: at least one rate (2.23 Fixed rate or 2.25 Floating rate) shall be populated. When populated, the field shall contain -only one of the following values: "EONA'. 'EONS', 'EURI', 'EUUS', 'EUCH', 'GCFR'. 'ISDA', 'LIBI', 'LIBO', 'MAAA', 'PFAN', 'TIBO', 'STBO', 'BBSW', 'JIBA', BUBO', 'CDOR', 'CIBO'. 'MOSP', 'NIBO'. 'PRBO', 'TLBO' , ' WIBO', 'TREA', 'SWAP' or 'FUSW'. 4 alphabetic characters or -up to 25 alphanumeric characters
26	Floating rate reference period - time period	Time period describing the reference period of the floating rate.	Time period describing reference period, whereby the following abbreviations apply: 'YEAR' - Year 'MNTH' - Month 'WEEK' - Week 'DAYS' - Day	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	-	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated and shall contain only one of the following values: "YEAR", "MNTH", WEEK" or "DAYS". 4 alphabetic characters. Otherwise the field shall be left blank.
27	Floating rate reference period - multiplier	Multiplier for the time period describing the reference period of the floating rate specified in field 26.	Integer multiplier of the time period describing reference period of the floating rate. Up to 3 numeric characters.	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	-	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated and shall contain up to 3 numerical characters. Otherwise the field shall be left blank.
28	Floating rate payment frequency - time period	Time period describing the frequency of payments subject to the floating rate.	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply:	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	-	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated, and shall contain only one of the following values: "YEAR", "MNTH", WEEK" or "DAYS". 4 alphabetic characters.

No	Field	Details to be reported	Format	NEWT (New) Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	COLU Repo	COLU BSB	COLU SL	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT(2) Repo	NEWT(2) BSB	NEWT(2) SL	MODI(2) Repo	MODI(2) BSB	MODI(2) SL	EROR(2) Repo	EROR(2) BSB	EROR(2) SL	ETRM(2) Repo	ETRM(2) BSB	ETRM(2) SL	COLU(2) Repo	COLU(2) BSB	COLU(2) SL	CORR(2) Repo	CORR(2) BSB	CORR(2) SL	VALU(2) SL	Conditional validations -Format and content
29	Floating rate payment frequency - multiplier	Multiplier for the time period describing the payment frequency for the floating rate specified in field 28.	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numeric	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated, and shall contain up to 3 numerical characters. Otherwise the field shall be left blank.
30	Floating rate reset frequency - time period	Time period describing the frequency of the floating rate resets.	Time period describing how often the counterparties reset the floating repo rate, whereby the	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated and shall contain only one of the following values: "YEAR", "MNTH",
31	Floating rate reset frequency - multiplier	Multiplier for the time period describing the frequency for the floating rate resets specified in field	Integer multiplier of the time period describing how often the counterparties reset the floating	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated and shall contain up to 3 numerical characters.
32	Spread	Number of basis points to be added to or subtracted from the floating interest rate in order to determine the interest rate of the loan.	Up to 5 numeric characters.	C	-	-	C	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	C	-	C	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.25 Floating rate is populated, this field shall be populated and shall contain up to 5 numerical characters. The negative symbol, if populated, shall not be counted as a numerical character. Otherwise the field shall be left blank.
33	Margin lending currency amount	Amount of a margin loan in a given currency.	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.	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	When populated, this field shall contain 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. The negative symbol, if populated, shall not be counted as a numeric character.
34	Margin lending currency	Currency of the margin loan.	ISO 4217 Currency Code, 3 alphabetic characters.	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters. Otherwise it shall be left blank.
	Fields 35 and 36 shall be repeated and completed for each floating rate adjustment.																																																
35	Adjusted rate	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'. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	-	-	O	-	-	-	-	-	O	-	-	O	-	-	O	-	-	-	-	-	-	-	-	O	-	-	-	When populated, this field shall contain up to 11 numeric characters including up to 10 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. The negative symbol, if populated, shall not be counted as a numerical character.
36	Rate date	Date from which the rate is effective.	ISO 8601 date in the format YYYY-MM-DD	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	-	-	C	-	-	-	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	-	If field 2.35 is populated, this field shall be populated. in a common input format: YYYY-MM-DD. Otherwise it shall be left blank.
37	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. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	M	M	-	-	M	M	-	-	-	-	-	-	-	-	-	-	M	M	-	-	-	-	M	M	-	-	-	-	M	M	-	M	M	-	M	M	-	-	-	-	-	-	-	M	M	-	-	When populated, this field shall contain 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.
38	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. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	C	M	-	-	C	M	-	-	-	-	-	-	-	-	-	-	C	M	-	-	-	-	C	M	-	-	-	-	C	M	-	C	M	-	C	M	-	-	-	-	-	-	-	C	M	-	-	If field 2.21 is populated with "false" and field 2.23 is populated, then this field should be populated. When populated, this field shall contain 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.
39	Principal amount currency	Currency of the principal amount.	ISO 4217 Currency Code, 3 alphabetic characters.	M	M	-	-	M	M	-	-	-	-	-	-	-	-	-	-	M	M	-	-	-	-	M	M	-	-	-	-	M	M	-	M	M	-	M	M	-	-	-	-	-	-	-	M	M	-	-	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters.
40	Type of asset	Indication of the type of asset that is the subject of the SFT.	'SECU' - Securities 'COMM' - Commodities	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	M	-	-	-	-	M	-	-	M	-	-	M	-	-	-	-	-	-	-	-	M	-	-	M	When populated, shall contain only one of the following values: "SECU" or "COMM", 4 alphabetical characters.
41	Security identifier	Identification of the security that is the subject of the SFT. This field is not applicable for commodities.	ISO 6166 ISIN 12 character alphanumeric code.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	-	C	-	-	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	C	If field 2.40 is populated with 'SECU', this field shall be populated and shall contain 12 alphanumerical characters and a check digit. Otherwise, it shall be left blank.
42	Classification of a security	Classification of Financial Instruments ('CFI') code composed of the security that is the subject of the SFT. This field is not applicable for commodities.	ISO 10692 CFI, 6 characters alphabetical code.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	-	C	-	-	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	C	If field 2.40 is populated with 'SECU', this field shall be populated with CFI code composed of 6 characters and compliant with ISO 10962 Standard. At least the first 2 characters of the CFI code and the character representing asset class (if applicable for a given instrument) shall be provided (ie. these characters cannot be "X", which represents not applicable or undefined value). Otherwise, it shall be left blank.
	Where a commodity was lent or borrowed, the classification of that commodity shall be specified in fields 43,44 and 45.																																																

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	- Conditional validations -Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
43	Base product	Base product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363.	Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.	-	-	C	-	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	C	-	**If field 2.40 is populated with 'COMM', this field shall be populated and shall contain only one of the following values: "AGRI", "NRGY", "ENVR", "FRGT", "FRTL", "INDP", "METL", "MCEX", "PAPR", "POLY", "INFL", "OEST", "OTHC" or "OTHR". 4 alphabetical characters. Otherwise, it shall be left blank.**
44	Sub - product	Sub - Product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363. This field requires a specific base product in field 43.	Only values in the 'Sub - product' column of the classification of commodities derivatives table are allowed are allowed.	-	-	C	-	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	C	-	If field 2.43 is populated with 'AGRI', this field shall contain only one of the following values: 'GROS', 'SOFT', 'POTA', 'OOLI', 'DIRY', 'FRST', 'SEAF', 'LSTK', 'GRIN' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'NRGY', this field shall contain only one of the following values: 'ELEC', 'NGAS','OILP', 'COAL', 'INRG', 'RNNG', 'LGHT', 'DIST' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'ENVR', this field shall contain only one of the following values: 'EMIS', 'WTHR', 'CRBR' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'FRGT', this field shall contain only one of the following values: 'WETF', 'DRYF', 'CSHP' or 'OTHR'. 4
45	Further sub - product	Further sub product as specified in the classification of commodities table. This field requires a specific sub product in field 44.	Only values in the 'Further sub - product' of the classification of commodities derivatives table are allowed.	-	-	C	-	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	-	C	-	If field 2.44 is populated with 'GROS', this field shall contain only one of the following values: 'FWHT', 'SOYB','CORN', 'RPSD', 'RICE' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'SOFT', this field shall contain only one of the following values: 'CCOA', 'ROBU','WHSG', 'BRWN' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'OOLI', this field shall contain only one of the following values: 'LAMP' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'GRIN', this field shall contain only one of the following values: 'MWHT' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'ELEC', this field shall contain only one of the following values: 'BSLD', 'FITR','PKLD', 'OFFP' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'NGAS', this field shall contain only one of the following values: 'GASP', 'LNGG','NBPG', 'NCGG', 'TTFG' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'OILP', this field shall contain only one of the following values: 'BAKK', 'BDSL','BRNT', 'BRNX', 'CNDA', 'COND', 'DSEL', 'DUBA', 'ESPO', 'ETHA', 'FUEL', 'FOIL', ' GOIL', 'GSLN', 'HEAT', 'JTFL', 'KERO', ' LLSO', ' MARS', 'NAPH', 'NGLO', ' TAPI', 'URAL', WTIO' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'EMIS', this field shall contain only one of the following values: 'CERE', 'ERUE','EUAE', 'EUAA' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'WETF', this field
46	Quantity or nominal amount	Quantity or nominal amount of the security or commodity subject of the SFT. In the case of a bond, the total nominal amount which means the number of bonds multiplied by their face value. In the case of other securities or commodities, their quantity.	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.	-	-	M	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	M	-	-	-	M	-	-	-	-	M	-	-	M	-	-	-	-	-	-	-	-	M	-	-	M	-	When populated, this field shall contain 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.

No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	POSC ML	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	Conditional validations - Format and content
47	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…	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	If field 2.40 is populated with 'COMM', this field shall be populated and shall contain only one of the following values: 'KILO', 'PIEC', 'TONS', 'METR', 'INCH', 'YARD', 'GBGA', 'GRAM', 'CMET', 'SMET', 'FOOT', 'MILE', 'SQIN', 'SQFO', 'SQMI', 'GBOU', 'USOU', 'GBPI', 'USPI', 'GBQA', 'USQA', 'USGA', 'MMET', 'KMET', 'SQYA', 'ACRE', 'ARES', 'SMIL', 'PUND', 'ALOW', 'ACCY', 'BARL', 'BCUF', 'BDFT', 'BUSL', 'CEER', 'CLRT', 'CBME', 'DAYS', 'DMET', 'ENVC', 'ENVO', 'HUWG', 'KWDC', 'KWHO', 'KWHC', 'KMOC', 'KWMC', 'KWYC', 'MWDC', 'MWHO', 'MWHC', 'MWMC', 'MMOC', 'MWYC', 'TONE', 'MIBA', 'MBTU', 'OZTR', 'UCWT', '1PNT', 'PWRD', 'DGEU', 'GGEU' or 'TOCD'. 4 alphabetic characters
48	Currency of nominal amount	In the case where the nominal amount is reported, the currency of the nominal amount.	ISO 4217 Currency Code, 3 alphabetic characters.	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	O	-	-	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	O	-	-	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters.
49	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. In the case of a 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. Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	-	M	M	-	-	M	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	M	-	-	M	M	-	-	-	M	M	-	-	M	M	-	-	-	-	-	-	-	-	-	-	M	M	-	-	M	M	-	-	When populated, this field shall contain up to 18 numeric characters including up to 5 decimals or up to 11 numeric characters including up to 10 decimals The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. The negative symbol, if populated, shall not be counted as a numerical character.
50	Price currency	Currency in which the security or commodity price is denominated.	ISO 4217 Currency Code, 3 alphabetic characters.	-	M	M	-	-	M	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	M	-	-	M	M	-	-	-	M	M	-	-	M	M	-	-	-	-	-	-	-	-	-	-	M	M	-	-	M	M	-	-	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters.
51	Security quality	Code that classifies the credit risk of the security.	INVG' - Investment grade 'NIVG' - Non-investment grade 'NOTR' - Non-rated 'NOAP' - Not applicable	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	If field 2.40 is populated with 'SECU', this field shall be populated and shall contain only one of the following values: 'INVG', 'NIVG', 'NOTR' or 'NOAP'. 4 alphabetic characters. If field 2.40 is populated with 'COMM' this field shall be left blank
52	Maturity of the security	Maturity of the security. This field is not applicable to commodities.	ISO 8601 date in the format YYYY-MM-DD	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	If field 2.40 is populated with 'SECU', this field shall be populated in a common input format: YYYY-MM-DD. When maturity date is not applicable use default code 9999-12-31.
53	Jurisdiction of the issuer	Jurisdiction of the issuer of the security. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company or, if not known, the jurisdiction of the subsidiary. This field is not applicable for commodities.	ISO 3166-1 alpha-2 country code, 2 alphabetic characters.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	If field 2.40 is populated with 'SECU' this field shall be populated and shall contain a valid ISO 3166 country code, 2 alphabetical characters. Otherwise it shall be left blank.
		LEI of the issuer of the security.																																																							If field 2.40 is populated with 'SECU' this field shall be populated and shall contain a valid

No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	POSC ML	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT2 Repo	NEWT2 BSB	NEWT2 SL	MODI2 Repo	MODI2 BSB	MODI2 SL	EROR2 Repo	EROR2 BSB	EROR2 SL	ETRM2 Repo	ETRM2 BSB	ETRM2 SL	COLU2 Repo	COLU2 BSB	COLU2 SL	CORR2 Repo	CORR2 BSB	CORR2 SL	VALU2 SL	Conditional validations - Format and content
54	LEI of the issuer	This field is not applicable to commodities.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	-	-	C	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	C	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", 'Lapsed', "Pending transfer" or "Pending archival". Otherwise it shall be left blank.
55	Security type	Code that classifies the type of the security.	'GOVS' - Government securities; 'SUNS' - Supra-nationals and agencies securities; 'FIDE' - Debt securities (including covered bonds) issued by banks and other financial institutions; 'NFID' - Corporate debt securities (including covered bonds) issued by non-financial institutions; 'SEPR' - Securitized products (including CDO, CMBS, ABCP); 'MEQU' - Main index equities (including convertible bonds); 'OEQU' - Other equities (including convertible bonds); 'OTHR'- Other assets (including shares in mutual funds)	-	-	C	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	C	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	If field 2.40 is populated with 'SECU' this field shall be populated and shall contain only one of the following values: 'GOVS', 'SUNS', 'FIDE', 'NFID', 'SEPR', 'MEQU', 'OEQU' or 'OTHR'. 4 alphabetic characters. Otherwise it shall be left blank.
56	Loan value	Loan value, namely the quantity or nominal amount of the loan multiplied by the price contained in field 49.	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.	-	-	M	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	M	-	M	-	-	M	-	-	M	-	-	M	-	-	-	-	-	-	-	-	M	-	When populated, this field shall contain 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.
57	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.	-	-	O	-	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	O	-	O	-	-	O	-	-	M	-	-	O	-	-	-	-	-	-	-	-	O	M	When populated, this field shall contain 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.
58	Fixed rebate rate	Fixed interest rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus any 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". The negative symbol, if populated, shall not be counted as a numerical character.	-	-	C	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	C	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	If field 2.73 is populated with "false", then one of the fields 2.58 Fixed rebate rate or 2.59 Floating rebate rate must be populated. When populated, this field shall contain up to 11 numeric characters including up to 10 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. The negative symbol, if populated, shall not be counted as a numerical character.
59	Floating rebate rate	Indication of the reference interest rate used to calculate the rebate rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus any 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.	The code representing the floating rate index 'EONA' - EONIA; 'EONS' - EONIA SWAP; 'EURI' - EURIBOR; 'EUUS' - EURODOLLAR; 'EUCH' - EuroSwiss; 'GCFR' - GCF REPO; 'ISDA' - ISDAFIX; 'LIBI' - LIBID; 'LIBO' - LIBOR; 'MAAA' - Muni AAA; 'PFAN' - Pfandbriefe; 'TIBO' - TIBOR; 'STBO' - STIBOR; 'BBSW' - BBSW; 'JIBA' - JIBAR; 'BUBO' - BUBOR; 'CDOR' - CDOR; 'CIBO' - CIBOR; 'MOSP' - MOSPRIM; 'NIBO' - NIBOR; 'PRBO' - PRIBOR; 'TLBO' - TELBOR; 'WIBO' - WIBOR; 'TREA' - Treasury; 'SWAP' - SWAP; 'FUSW' - Future SWAP; Or up to 25 alphanumeric	-	-	C	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	C	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	If field 2.73 is populated with "false", then one of the fields 2.58 Fixed rebate rate or 2.59 Floating rebate rate must be populated. When populated, the field shall contain only one of the following values: "EONA", 'EONS', 'EURI', 'EUUS', 'EUCH', 'GCFR', 'ISDA', 'LIBI', 'MAAA', 'PFAN', 'TIBO', 'STBO', 'BBSW', 'JIBA', 'BUBO', 'CDOR', 'CIBO', 'MOSP', 'NIBO', 'PRBO', 'TLBO', 'WIBO', 'TREA', 'SWAP' or 'FUSW'. 4 alphabetic characters or up to 25 alphanumeric characters.
60	Floating rebate rate reference period - time period	Time period describing the reference period of the floating rebate rate.	Time period describing reference period, whereby the following abbreviations apply: 'YEAR' - Year; 'MNTH' - Month; 'WEEK' - Week; 'DAYS' - Day	-	-	C	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	C	-	-	C	-	-	C	-	-	C	-	-	-	-	-	-	-	-	C	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain only one of the following values: "YEAR", "MNTH", "WEEK" or "DAYS". 4 alphabetic characters. Otherwise the field shall be left blank.

No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	POSC ML	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	Conditional validations - Format and content
61	Floating rebate rate reference period - multiplier	Multiplier for the time period describing the reference period for the floating rebate rate specified in field 60.	Integer multiplier of the time period describing reference period of the floating rebate rate. Up to 3 numeric characters.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain up to 3 numerical characters. Otherwise the field shall be left blank.
62	Floating rebate rate payment frequency - time period	Time period describing how often the counterparties exchange payments of the payments for the floating rebate rate.	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: 'YEAR' - Year 'MNTH' - Month 'WEEK' - Week	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	O	-	-	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain only one of the following values: "YEAR", "MNTH", WEEK or "DAYS". 4 alphabetic characters. Otherwise the field shall be left blank.
63	Floating rebate rate payment frequency - multiplier	Multiplier for the time period describing the payment frequency for the floating rebate rate specified in field 62.	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numeric characters.	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	-	O	-	-	-	-	O	-	-	-	O	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	O	-	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain up to 3 numerical characters. Otherwise the field shall be left blank.
64	Floating rebate rate reset frequency - time period	Time period describing the frequency of the floating rebate rate resets.	Time period describing how often the counterparties reset the floating rebate rate, whereby the following abbreviations apply: 'YEAR' - Year 'MNTH' - Month 'WEEK' - Week	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain only one of the following values: "YEAR", "MNTH", WEEK or "DAYS". 4 alphabetic characters. Otherwise the field shall be left blank.
65	Floating rebate rate reset frequency - multiplier	Multiplier for the time period describing the frequency of the floating rebate rate reset specified in field 64.	Integer multiplier of the time period describing how often the counterparties reset the floating rebate rate. Up to 3 numeric characters.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain up to 3 numerical characters. Otherwise the field shall be left blank.
66	Spread of the rebate rate	Spread for the floating rebate rate expressed in basis points.	Up to 5 numeric characters.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	If field 2.59 Floating rebate rate is populated, this field shall be populated and shall contain up to 5 numerical characters. Otherwise the field shall be left blank.
67	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'.	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	If field 2.73 is populated with "true", then this field should be populated. When populated, this field shall contain up to 11 numeric characters including up to 10 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
68	Exclusive arrangements	In the case of securities borrowing and lending, an indication of whether the borrower has exclusive access to borrow from the lender's securities portfolio. This field is not applicable to commodities.	'true' 'false'	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	-	C	-	-	-	-	C	-	-	-	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	-	-	If field 2.40 is populated with 'SECU' this field shall be populated. When populated, this field shall contain one of the values: 'true' or 'false' Otherwise, it shall be left blank
69	Outstanding margin loan	Total amount of margin loans, in the base currency.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a...	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	When populated, this field shall contain up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as...
70	Base currency of outstanding margin loan	Base currency of outstanding margin loans.	ISO 4217 Currency Code, 3 alphabetic characters.	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3...
71	Short market value	Market value of the short position, in the base currency.	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.	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	When populated, this field shall contain 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.
	Collateral data																																																								
72	Uncollateralised Securities Lending ('SL') flag	Indication of whether the SL transaction is uncollateralised. This field shall not be used when the counterparties agree to collateralise the trade but the specific allocation...	'true' 'false'	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	-	-	-	-	-	-	M	-	-	-	M	-	-	-	-	-	-	-	-	-	-	-	M	-	-	-	M	-	-	When populated, this field shall contain one of the values: 'true' or 'false'
73	Collateralisation of net exposure	Indication of whether the collateral has been provided for a net exposure, rather than for a single transaction.	'true' 'false'	M	M	C	-	M	M	C	-	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	-	M	M	C	-	-	M	M	C	-	M	M	C	-	-	-	-	-	-	-	-	-	M	M	M	-	M	M	C	-	-	If field 2.72 is populated with 'false' this field shall be populated When populated, this field shall contain one of the values: 'true' or 'false'
74	Value date of the collateral	Where trades have been collateralised on a net exposure basis, the latest value date contained in the netting set of SFTs, taking into consideration all of the transactions for which the collateral was provided.	ISO 8601 date in the format YYYY-MM-DD	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	If field 2.73 is populated with 'true' this field shall be populated in a common input format: YYYY-MM-DD.

Where specific collateral was used, fields 75 to 94 shall be repeated and completed for each component of the collateral, where applicable.

No	Field	Details to be reported	Format	NEWT Repo	NEWT BSB	NEWT SL	NEWT ML	MODI Repo	MODI BSB	MODI SL	MODI ML	EROR Repo	EROR BSB	EROR SL	EROR ML	ETRM Repo	ETRM BSB	ETRM SL	ETRM ML	POSC Repo	POSC BSB	POSC SL	POSC ML	COLU Repo	COLU BSB	COLU SL	COLU ML	CORR Repo	CORR BSB	CORR SL	CORR ML	VALU SL	NEWT Repo	NEWT BSB	NEWT SL	MODI Repo	MODI BSB	MODI SL	EROR Repo	EROR BSB	EROR SL	ETRM Repo	ETRM BSB	ETRM SL	COLU Repo	COLU BSB	COLU SL	CORR Repo	CORR BSB	CORR SL	VALU SL	Conditional validations - Format and content
75	Type of collateral component	Indication of the type of collateral component.	'SECU' - Securities 'COMM' - Commodities (only for repos and buy-sell backs) 'CASH' - Cash	C	C	C	M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	M	C	C	C	M	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	For action types NEWT and POSC, and SL transactions: If field 2.72 is populated with 'true', this field shall be left blank. Otherwise it is optional for Repo, BSB and SL. For action types COLU and CORR: at least one of the fields 2.75 Type of collateral component or 2.96 Collateral basket identifier should be populated for Repo, BSB and SL. If populated, this field shall contain one of the following values: 'SECU', 'COMM' or 'CASH'. 4 alphabetic characters
	Where cash was used as a collateral, this shall be described in fields 76 and 77.																																																		
76	Cash collateral amount	Amount of funds provided as collateral for the borrowing of 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.	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'CASH', this field shall be populated and shall contain 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. The negative symbol, if populated, shall not be counted as a numerical character. Otherwise, it shall be left blank
77	Cash collateral currency	Currency of the cash collateral.	ISO 4217 Currency Code, 3 alphabetic characters.	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'CASH', this field shall be populated and shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters. Otherwise, it shall be left blank
78	Identification of a security used as collateral	Identification of the security used as collateral. This field is not applicable to commodities.	ISO 6166 ISIN 12 character alphanumeric code.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'SECU', this field shall be populated and shall contain 12 alphanumerical characters and a check digit. Otherwise, it shall be left blank
79	Classification of a security used as collateral	CFI code of the security used as collateral. This field is not applicable to commodities.	ISO 10692 CFI, 6 characters alphabetical code.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'SECU', this field shall be populated with CFI code composed of 6 characters and compliant with ISO 10962 Standard. At least the first 2 characters of the CFI code and the character representing asset class (if ...
	Where a commodity was used as collateral, the classification of that commodity shall be specified in fields 80, 81 and 82.																																																		
80	Base product	Base product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363.	Only values in the 'Base product' column of the classification of commodities derivatives table are allowed	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'COMM', this field shall be populated and shall contain only one of the following values: "AGRI", "NRGY", "ENVR", "FRGT", "FRTL", "INDP", "METL", "MCEX", "PAPR", "POLY", "INFL", "OEST", "OTHC" or "OTHR". 4 alphabetical characters. Otherwise, it shall be left blank
81	Sub - product	Sub — product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363. This field requires a specific base product in field 80.	Only values in the 'Sub - product' column of the classification of commodities derivatives table are allowed are allowed.	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.80 is populated with 'AGRI', this field shall contain only one of the following values: 'GROS', 'SOFT','POTA', 'OOLI', 'DIRY', 'FRST', 'SEAF', 'LSTK', 'GRIN' or 'OTHR'. 4 alphabetical characters. If field 2.80 is populated with 'NRGY', this field shall contain only one of the following values: 'ELEC', 'NGAS','OILP', 'COAL', 'INRG', 'RNNG', 'LGHT', 'DIST' or 'OTHR'. 4 alphabetical characters. If field 2.80 is populated with 'ENVR', this field shall contain only one of the following values: 'EMIS', 'WTHR', 'CRBR' or 'OTHR'. 4 ...
82	Further sub - product	Further sub — product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363. This field requires a specific sub - product in field 81.	Only values in the 'Further sub - product' of the classification of commodities derivatives table are allowed.	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.81 is populated with 'GROS', this field shall contain only one of the following values: 'FWHT', 'SOYB','CORN', 'RPSD', 'RICE' or 'OTHR'. 4 alphabetical characters. If field 2.81 is populated with 'SOFT', this field shall contain only one of the following values: 'CCOA', 'ROBU','WHSG', 'BRWN' or 'OTHR'. 4 alphabetical characters. If field 2.81 is populated with 'OOLI', this field shall contain only one of the following values: 'LAMP' or 'OTHR'. 4 alphabetical characters. If field 2.81 is populated with 'GRIN', this field shall contain only one of the following values: ...
83	Collateral quantity or nominal amount	Quantity or nominal amount of the security or commodity used as collateral. In the case of a bond, the total nominal amount which means the number of bonds multiplied by the face value.	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.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'SECU' or 'COMM', this field shall be populated and shall contain 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. The negative symbol, if populated, shall not be counted as a numerical character ...

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	- Conditional validations / Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
		In the case of other securities or commodities, their quantity.																																															not be counted as a numerical character. Otherwise, it shall be left blank
84	Collateral unit of measure	Unit of measure in which the collateral quantity is specified. 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...	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	C	C	C	-	c	c	c	-	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	c	c	c	-	If field 2.75 is populated with 'COMM', this field shall be populated and shall contain only one of the following values: 'KILO', 'PIEC', 'TONS', 'METR', 'INCH', 'YARD', 'GBGA', 'GRAM', 'CMET', 'SMET', 'FOOT', 'MILE', 'SQIN', 'SQFO', 'SQMI', 'GBOU', 'USOU', 'GBPI', 'USPI', 'GBQA', 'USQA', 'USGA', 'MMET', 'KMET', 'SQYA', 'ACRE', 'ARES', 'SMIL', 'SCMT', 'HECT', 'SQKI', 'MILI', 'CELI', 'LITR', 'PUND', 'ALOW', 'ACCY', 'BARL', 'BCUF', 'BDFT', 'BUSL', 'CEER', 'CLRT', 'CBME', 'DAYS', 'DMET', 'ENVC', 'ENVO', 'HUWG', 'KWDC', 'KWHO', 'KWHC', 'KMOC', 'KWMC', 'KWYC', 'MWDC', 'MWHO', 'MWHC', 'MWMC', 'MMOC', 'MWYC', 'TONE', 'MIBA', 'MBTU', 'OZTR', 'UCWT', 'IPNT', 'PWRD', 'DGEU', 'GGEU' or 'TOCD'. 4 alphabetic characters Otherwise, it shall be left blank
85	Currency of collateral nominal amount	In the case where collateral nominal amount is reported, the currency of the nominal amount.	ISO 4217 Currency Code, 3 alphabetic characters.	O	O	O	O	-	-	-	-	-	-	-	-	-	-	-	-	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O	-	-	-	-	-	-	-	-	-	O	O	O	O	O	O	O	If field 2.75 is populated with 'SECU', this field should be populated. When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters. Otherwise, it shall be left blank
86	Price currency	Currency of the price of the collateral component.	ISO 4217 Currency Code, 3 alphabetic characters.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	c	c	c	c	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	c	c	c	-	If field 2.75 is populated with 'SECU' or 'COMM', this field should be populated. When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters. Otherwise, it shall be left blank
87	Price per unit	Price per unit in respect of the 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. Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	c	c	c	c	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	c	c	c	-	If field 2.75 is populated with 'SECU' or 'COMM', this field shall be populated and shall contain up to 18 numeric characters including up to 5 decimals or up to 11 numeric characters including up to 10 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. The negative symbol, if populated, shall not be counted as a numerical character. Otherwise, it shall be left blank
88	Collateral market value	Market value of the individual collateral component expressed in price currency.	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.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	c	c	c	c	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	c	c	c	-	If field 2.75 is populated with 'SECU' or 'COMM', this field shall be populated and shall contain 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. Otherwise, it shall be left blank
89	Haircut or margin	For repos and buy-sell backs, any collateral haircut shall be specified by reference to any risk control measure applied to the underlying collateral, at ISIN level, whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage. For securities lending, the percentage of any collateral haircut shall be specified by reference to any risk control measure applied to the underlying collateral, either at ISIN or portfolio-level, whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as '100'. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	c	c	c	c	-	C	C	C	-	-	-	-	-	-	-	-	-	C	C	C	c	c	c	-	If field 2.75 is populated with 'SECU' or 'CASH', this field shall be populated and shall contain up to 11 numeric characters including up to 10 decimals. This field allows negative values. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. Otherwise, it shall be left blank

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	Conditional validations -Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
		For margin lending, the percentage of the margin requirement applied to the entire collateral portfolio held in a client's prime brokerage account. Actual values, as opposed to estimated or default values shall be specified in this field.																																																		
90	Collateral quality	Code that classifies the risk of the security used as collateral.	INVG' - Investment grade 'NIVG' - Non-investment grade 'NOTR' - Non-rated 'NOAP' - Not applicable	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If field 2.75 is populated with 'SECU',this field shall be populated and shall contain only one of the following values: 'INVG', 'NIVG', 'NOTR' or 'NOAP'. 4 alphabetic characters Otherwise, it shall be left blank.
91	Maturity date of the security	Maturity date of the security used as collateral. This field is not applicable to commodities.	ISO 8601 date in the format YYYY-MM-DD	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	-	If field 2.75 is populated with 'SECU', this field shall be populated in a common input format: YYYY-MM-DD. When maturity date is not applicable use default code 9999-12-31. Otherwise, it shall be left blank
92	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, the jurisdiction of the subsidiary. This field is not applicable to commodities.	ISO 3166-1 alpha-2 country code 2 alphabetic characters	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	C	C	C	C	C	C	-	If field 2.75 is populated with 'SECU', this field shall be populated and shall contain a valid ISO 3166 country code, 2 alphabetical characters. Otherwise it shall be left blank.
93	LEI of the issuer	LEI of the issuer of the security used as collateral. This field is not applicable to commodities.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	C	C	C	C	C	C	-	If field 2.75 is populated with 'SECU, this field shall be populated and shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", 'Lapsed', "Pending transfer" or "Pending archival". Otherwise it shall be left blank.
94	Collateral type	Code that classifies the type of the security used as collateral.	GOVS' - Government securities 'SUNS' - Supra-nationals and agencies securities 'FIDE' - Debt securities (including covered bonds) issued by banks and other financial institutions 'NFID' - Corporate debt securities (including covered bonds) issued by non-financial institutions 'SEPR' - Securitized products (including CDO, CMBS, ABCP) 'MEQU' - Main index equities (including convertible bonds) 'OEQU' - Other equities (including convertible bonds) 'OTHR'- Other assets (including shares in mutual funds)	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	C	C	C	C	C	C	-	If field 2.75 is populated with 'SECU', this field shall be populated and shall contain only one of the following values: 'GOVS', 'SUNS', 'FIDE', 'NFID', 'SEPR', 'MEQU', OEQU' or 'OTHR'. 4 alphabetic characters Otherwise it shall be left blank.
95	Availability for collateral reuse	Indication of whether the collateral taker can reuse the securities provided as a collateral.	'true' 'false'	C	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	C	C	C	C	C	-	C	C	C	-	-	-	-	-	-	-	-	C	C	C	C	C	C	-	If field 2.75 is populated with 'SECU', this field shall be populated When populated, this field shall contain one of the values: 'true' or 'false' Otherwise it shall be left blank.

Field 96 shall be specified in the case where a collateral basket was used. The detailed allocation of collateral for SFTs transacted against a collateral pool shall be specified in fields 75 to 94 when available.

No	Field	Details to be reported	Format	NEWT (New)				MODI (Modification)				EROR (Error)				ETRM (Termination / Early Termination)				POSC (Position component)				COLU (Collateral update)				CORR (Correction)				VALU (Valuation)	NEWT (New)			MODI (Modification)			EROR (Error)			ETRM (Termination / Early Termination)			COLU (Collateral update)			CORR (Correction)			VALU (Valuation)	Conditional validations / Format and content
				Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	Repo	BSB	SL	ML	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	Repo	BSB	SL	SL	
96	Collateral basket identifier	Where the collateral basket can be identified with an ISIN, the ISIN of the collateral basket. Where the collateral basket cannot be identified with an ISIN, this field shall be completed with the code 'NTAV'.	ISO 6166 ISIN 12 character alphanumeric code, or 'NTAV'	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	C	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	For action types NEWT and POSC: If field 2.72 is populated with 'true' , this field shall be left blank. Otherwise it is optional. For action types COLU and CORR: at least one of the fields 2.75 Type of collateral component or 2.96 Collateral basket identifier should be populated. When populated, this field shall contain - 12 alphanumerical characters and a check
97	Portfolio code	Where the transaction is cleared and is included in a portfolio of transactions for which margins are exchanged, the portfolio shall be identified by a unique code determined by the reporting counterparty. Where the portfolio of transactions also includes derivative contracts reportable under Regulation (EU) No 648/2012, the portfolio code shall be the same as that reported under Regulation (EU) No 648/2012.	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.	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	-	-	-	-	C	C	C	-	-	C	C	C	-	-	-	-	-	-	-	-	-	-	-	-	C	C	C	-	If the field 2.5 Cleared is populated with 'true' this field shall be populated and shall contain up to 52 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' . Special characters are not allowed at the beginning or the end. No space allowed. Otherwise it shall be left blank.
98	Action type	The report shall contain one of the following action types: (a) a SFT reported for the first time shall be identified as 'New'; (b) a modification of a previously reported SFT shall be identified as 'Modification'. This includes an update to a previous report showing a position in order to reflect new trades included in that position; (c) a valuation of the security or commodity subject to a securities or commodities lending transaction shall be identified as 'Valuation Update'; (d) a modification of the details of collateral data, including its valuation, shall be identified as 'Collateral update'; € a cancellation of a wrongly submitted entire report where the SFT never came into existence or was not subject to SFT reporting requirements but which was reported to a trade repository by mistake shall be identified as 'Error'; (f) a correction of data fields that were submitted wrongly in a previous report shall be identified as 'Correction'; (g) a termination of an open term SFT or an early termination of a fixed term SFT shall be identified as 'Termination/Early termination'; (h) a SFT that is to be reported as a new trade and also included in a separate position report on the same day shall be identified as a 'Position component'.	'NEWT' - New 'MODI' - Modification 'VALU' - Valuation 'COLU' - Collateral update 'EROR' - Error 'CORR' - Correction 'ETRM' - Termination / Early Termination 'POSC' - Position component	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	M	This field shall contain only one of the following values: 'NEWT', 'MODI', 'VALU', 'COLU', 'EROR', 'CORR', 'ETRM' or 'POSC'. 4 alphabetical characters. The first report received for given UTI and pair of counterparties shall only contain value "NEWT" or "POSC" in this field. If the first report for a given UTI and pair of counterparties is with action types "MODI", "VALU", "COLU", "EROR", "CORR" or "ETRM" it shall be rejected. Only one report with the action type "NEWT" for a given combination of Counterparty ID- ID of the other counterparty-Trade ID shall be accepted. After a report with action type "EROR" is submitted, the only allowed action type to be submitted by the other counterparty, if reporting to the same TR, is "EROR". No additional reports shall be allowed for that UTI. It is allowed to report only one of the following Action types for given UTI and pair of counterparties: "ETRM" and "POSC"
99	Level	Indication of whether the report is done at trade or position level. Position level reporting 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.	'TCTN' - Transaction 'PSTN' - Position	M	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	M	M	M	-	-	-	-	-	-	-	-	-	M	M	M	M	M	M	M	-	-	-	-	-	-	-	-	-	-	-	-	M	M	M	-	When populated, this field shall contain only one of the following values: 'TCTN' or ' PSTN'. 4 alphabetical characters.

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