



SFTR Data Service

Your reliable source for mastering the reference data challenges of the Securities Financing Transactions Regulation.

The EU's Securities Financing Transactions Regulation (SFTR) was originally triggered by the global financial crisis in 2007–2008, where the financial industry was characterized by excessive speculative activities, regulatory gaps, ineffective supervision, opaque markets and complex investment products.

Securities Financing Transactions Regulation (SFTR)

- Designed to increase transparency of securities financing markets.
- Avoiding activities exercised by traditional banks to be shifted to less regulated areas such as the shadow banking sector.
- Monitoring and reaching out for more transparency in the area of collateral reuse.

The regulation is extensive, with around 150 data fields in its mandatory regulatory reports – based on the Commission Implementing Regulation (EU) 2019/363 of 13 December 2018: Formats to be used for reports on the details of securities financing transactions, as referred to in Article 4(1) and (5) of Regulation (EU) 2015/2365

- Counterparty Data (35 fields)
- Loan and Collateral Data (99 fields)
- Margin Data (20 fields)
- Re-use, Cash Reinvestment and Funding Data (18 fields)

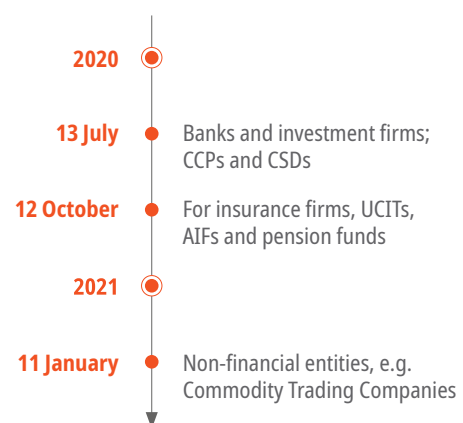
Amendment to regulation Regulation (EU) No 1247/2012 with regard to the use of reporting codes in the reporting of derivative contracts:

- Counterparty Data (35 fields)
- Common Data (94 fields)

The objective of ESMA is to minimize overlaps and avoid inconsistencies between the technical standards adopted under EMIR and MiFIR – intention to use synergies with the SFT reporting obligations.

Counterparties/reporting entities require access to high-quality reference and descriptive data – instruments and institutions data – in order for being compliant with the rest of SFTR's data requirements.

Enters into force



Key features:

In order to manage the reference data challenges that come with the regulation SIX supports its customers' SFTR reporting obligations by focusing mainly on the fields of the "Loan and Collateral Data" table of the COMMISSION IMPLEMENTING REGULATION (EU) 2019/363 of 13 December 2018.

The main key features of the service consists of:

- Identification of a security used as collateral (ISIN)
- Classification of a security ISO 10692 (CFI)
- Currency of nominal amount
- Security quality (based on the rating information provided by recognized rating agencies)
- Maturity of the security
- Jurisdiction of the issuer
- Legal Entity Identifier
- Security type, e.g. classification of an instrument as "MEQU" – Main index equities (including convertible bonds)

Get the most out of SIX:

- active role in ISO working groups – e.g. defining new standards for CFI
- being connected to GLEIF
- being a National Numbering Agency (NNA) and of ANNA
- providing issuer jurisdiction information, inclusive the LEI

SIX supports the market with the complete and high-quality data required under EU's Securities Financing Transactions Regulation and therefore make the reporting workflow easier.

Key benefits:

- Provision of a reliable source for reference data in order to fulfil the reporting obligations, especially focusing on the "Loan and Collateral Data" template.
- Rely on SIX competence to classify securities on ISIN level based on the definitions provided by ESMA
- Easily identify the security quality of an instrument "in scope" of the EU SFTR based on the rating information SIX is allowed to use by the recognized rating agencies
- Identification of the main equity indices and their constituents for the "MEQU" security type classification (Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012), where SIX has the agreement of the main equity indices providers to do so
- Integrate our EU SFTR data into your database by using identifiers like LEI, ISIN, FISN, CFI

No	Field	Format
41	Identification of a security used as collateral	ISO 6166 ISIN 12 character alphanumeric code
42	Classification of a security	ISO 10692 CFI, 6 characters alphabetical code
48	Currency of nominal amount	ISO 4217 Currency Code, 3 alphabetic characters
51	Security quality	"INVG" – Investment grade "NIVG" – Non-investment grade "NOTR" – Non-rated "NOAP" – Not applicable
52	Maturity of the security	ISO 8601 date in the format YYYY-MM-DD
53	Jurisdiction of the issuer	ISO 3166-1 alpha-2 country code, 2 alphabetic characters
54	LEI of the issuer	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code
55	Security type	"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)

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