

The background of the page features a complex financial data visualization. It includes a grid of blue dots forming a map-like shape, overlaid with various charts: a bar chart with orange bars, a line graph with a wavy orange line, and several vertical lines with circles at their ends in various colors (red, orange, yellow, purple).

Reporting Handbook  
SFTR Trade Repository Reporting  
Nasdaq Clearing

Revision 1.4  
September 2024

Copyright © 2024, Nasdaq, Inc. All rights reserved.

All content in this document is owned, or licensed, by Nasdaq, Inc. or its affiliates ('Nasdaq'). Unauthorized use is prohibited without written permission of Nasdaq.

While reasonable efforts have been made to ensure that the contents of this document are accurate, the document is provided strictly "as is", and no warranties of accuracy are given concerning the contents of the information contained in this document, including any warranty that the document will be kept up to date. Nasdaq reserves the right to change details in this document without notice. To the extent permitted by law no liability (including liability to any person by reason of negligence) will be accepted by Nasdaq or its employees for any direct or indirect loss or damage caused by omissions from or inaccuracies in this document.

While Nasdaq Clearing has used reasonable endeavors to ensure that the data of any issued report is correct, Nasdaq Clearing assumes no responsibility or liability for any errors or omissions in the content of such reports, or for the result of use of any information contained therein. Any information given in reports shall not be construed to alter the clearing member's or non-clearing member's obligations and liabilities under the Clearing Rules of Nasdaq Derivatives Market and/or Clearing Rules for Commodity Derivatives, as applicable, and related agreements.

Nasdaq Clearing SFTR Trade Repository Reporting Handbook.docx

## Document History

REVISION	PUBLISHED	AUTHOR(S)	SUMMARY OF CHANGES
1.0	February 2020	Regulatory Compliance	Document Creation
1.1	October 2021	Regulatory Compliance	<ul style="list-style-type: none"> <li>Legal caveat added.</li> <li>Clarification that field 2.83 is populated with a negative arithmetic sign when giving collateral.</li> <li>Clarification that field 2.92 Jurisdiction of the issuer is populated with the country code of the ultimate parent when securities are issued by a foreign subsidiary.</li> <li>Section 6.2 Report Tracking Number (prior UTI) updated.</li> </ul>
1.2	February 2022	Regulatory Compliance	Fields 1.4, 1.5 and 1.10 updated – these fields are populated for all action types in accordance with the Validation Rules implemented on 31 January 2022.
1.3	September 2023	Regulatory Compliance	Annual review, no updates or changes identified.
1.4	September 2024	Regulatory Compliance	Annual review, no updates or changes identified.

## Contents

1. Nasdaq Clearing Counterparty details .....	4
2. Population of Counterparty Data Fields.....	4
2.1 Counterparty Data .....	4
3. Population of Loan and Collateral Data Fields.....	6
3.1 Loan and Collateral Data Table .....	6
4. Population of Margin Data .....	11
4.1 Margin Data Table .....	11
5. Additional field information .....	13
5.1 Collateral portfolio code .....	13
5.2 Explanatory note on Initial, variation and excess margin .....	13
5.3 Intra-day operations .....	13
6. Unique Trade Identifiers .....	14
6.1 Trade UTI .....	14
6.1.1 Trade UTI construction .....	14
6.1.2 Events leading to assignment of a new Trade UTI(s) .....	14
6.2 Report Tracking Number (Prior UTI).....	15
6.2.1 API specifications.....	16
7. SFTR data reports .....	17
7.1 Data availability .....	17
7.1.1 Counterparty Data (Table 1) .....	17
7.1.2 Loan and Collateral Data (Table 2).....	17
7.1.3 Margin Data (Table 3) .....	20

## 1. Nasdaq Clearing Counterparty details

### LEGAL NAME

Nasdaq Clearing AB ("Nasdaq Clearing" or "CCP")

### LEGAL ENTITY IDENTIFIER (LEI)

54930002A8LR1AAUCU78

### TRADE REPOSITORY

DTCC

## 2. Population of Counterparty Data Fields

- ① This section outlines how Nasdaq Clearing populates the fields for Table 1 "Counterparty Data" as a reference. It is assumed that counterparts populate several fields of Table 1 differently from the CCP. Note [blank] is used for non applicable fields and no value is reported.

The populated fields are dependent on Action Type as indicated in the column headers. All illustrations are on Trade Level, represents SFT type Buy/Sell- back and are populated in accordance with ESMA Guidelines - Reporting under Article 4 and 12 SFTR.

Please be advised that some working assumptions presented to members have been revised due to updated ESMA Reporting guidelines. Nasdaq Clearing previously communicated that action type "ERROR" would be used for all cancellations. This assumption has been changed for action type EarlyTermination/Termination "ETRM".

For example, a change in allocation ahead of settlement will now be reported as ETRM + NEWT.

### 2.1 Counterparty Data

Table 1 - Counterparty Data - Buy/Sell back transactions

TABLE 1 COUNTERPARTY DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/TERMINATION (ETRM)
1	1	Reporting timestamp	Timestamp of the report	Timestamp of the report	Timestamp of the report
1	2	Report submitting entity	LEI of Nasdaq Clearing AB; "54930002A8LR1AAUCU78"	LEI of Nasdaq Clearing AB; "54930002A8LR1AAUCU78"	LEI of Nasdaq Clearing AB; "54930002A8LR1AAUCU78"
1	3	Reporting counterparty	"54930002A8LR1AAUCU78"	"54930002A8LR1AAUCU78"	"54930002A8LR1AAUCU78"
1	4	Nature of the reporting counterparty	"F"	"F"	"F"
1	5	Sector of the reporting counterparty	"CCPS"	"CCPS"	"CCPS"
1	6	Additional sector classification	[blank]	[blank]	[blank]
1	7	Branch of the reporting counterparty	[blank]	[blank]	[blank]

TABLE 1 COUNTERPARTY DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/TERMINATION (ETRM)
1	8	Branch of the other counterparty	[blank]	[blank]	[blank]
1	9	Counterparty side	"TAKE" or "GIVE"	[blank]	[blank]
1	10	Entity responsible for the report	"54930002A8LR1AAUCU78"	"54930002A8LR1AAUCU78"	"54930002A8LR1AAUCU78"
1	11	Other counterparty	LEI of Clearing Member	LEI of Clearing Member	LEI of Clearing Member
1	12	Country of the other Counterparty	Country code of Counterparty	[blank]	[blank]
1	13	Beneficiary	[blank]	[blank]	[blank]
1	14	Tri-party agent	[blank]	[blank]	[blank]
1	15	Broker	[blank]	[blank]	[blank]
1	16	Clearing member	LEI of Clearing Member	[blank]	[blank]
1	17	CSD participant or indirect participant	"54930002A8LR1AAUCU78"	[blank]	[blank]
1	18	Agent lender	[blank]	[blank]	[blank]

### 3. Population of Loan and Collateral Data Fields

#### 3.1 Loan and Collateral Data Table

① This section outlines how Nasdaq Clearing populates the fields for Table 2 “Loan and Collateral” as a reference. It is assumed that counterparts populate several fields of Table 1 differently from the CCP. Note [blank] is used for non applicable fields and no value is reported.

The populated fields are dependent on Action Type as indicated in the column headers. All illustrations are on Trade Level, represents SFT type Buy/Sell- back and are populated in accordance ESMA Guidelines - Reporting under Article 4 and 12 SFTR.

Table 2 - Loan and Collateral Data - Buy/Sell back transactions

TABLE 2 - LOAN AND COLLATERAL DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/ TERMINATION (ETRM)
2	1	Unique Transaction Identifier (UTI)	Trade UTI	Trade UTI	Trade UTI
2	2	Report tracking number	[blank] <sup>1</sup>	[blank]	[blank]
2	3	Event date	Trade date	Trade date	Termination Date
2	4	Type of SFT	“SBSC”	“SBSC”	[blank]
2	5	Cleared	“TRUE”	[blank]	[blank]
2	6	Clearing timestamp	Clearing timestamp	[blank]	[blank]
2	7	CCP	LEI of Nasdaq Clearing AB; “54930002A8LR1AAUCU78”	[blank]	[blank]
2	8	Trading venue	“XXXX”	[blank]	[blank]
2	9	Master agreement type	“OTHR”	“OTHR”	[blank]
2	10	Other master agreement type	“NASDAQ CLEARING AB RULEBOOK”	“NASDAQ CLEARING AB RULEBOOK”	[blank]
2	11	Master agreement version	[blank]	[blank]	[blank]
2	12	Execution timestamp	Time of Trade Agreement <sup>2</sup>	[blank]	[blank]
2	13	Value date (Start date)	Start Date of the SFT	[blank]	[blank]
2	14	Maturity date (End date)	Expiration Date of SFT	[blank]	[blank]
2	15	Termination date	[blank]	[blank]	Termination Date
2	16	Minimum notice period	[blank]	[blank]	[blank]
2	17	Earliest call-back date	[blank]	[blank]	[blank]

1. Additional information on UTI and Report Tracking Number (Prior UTI) is available under section 6.

2. In the event that ‘Time of Agreement’ is not entered into Genium INET Clearing by the Clearing Member, Nasdaq Clearing will populate this with the ‘Clearing Timestamp’ of the trade.

TABLE 2 - LOAN AND COLLATERAL DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/ TERMINATION (ETRM)
2	18	General collateral Indicator	"SPEC"	[blank]	[blank]
2	19	DBV indicator	[blank]	[blank]	[blank]
2	20	Method used to provide collateral	[blank]	[blank]	[blank]
2	21	Open term	[blank]	[blank]	[blank]
2	22	Termination optionality	[blank]	[blank]	[blank]
2	23	Fixed rate	[blank]	[blank]	[blank]
2	24	Day count convention	[blank]	[blank]	[blank]
2	25	Floating rate	[blank]	[blank]	[blank]
2	26	Floating rate reference period - time period	[blank]	[blank]	[blank]
2	27	Floating rate reference period - multiplier	[blank]	[blank]	[blank]
2	28	Floating rate payment frequency - time period	[blank]	[blank]	[blank]
2	29	Floating rate payment frequency - multiplier	[blank]	[blank]	[blank]
2	30	Floating rate reset frequency - time period	[blank]	[blank]	[blank]
2	31	Floating rate reset frequency - multiplier	[blank]	[blank]	[blank]
2	32	Spread	[blank]	[blank]	[blank]
2	33	Margin lending currency amount	[blank]	[blank]	[blank]
2	34	Margin lending currency	[blank]	[blank]	[blank]
2	35	Adjusted rate	[blank]	[blank]	[blank]
2	36	Rate date	[blank]	[blank]	[blank]
2	37	Principal amount on value date	Amount for the first leg of SFT	[blank]	[blank]
2	38	Principal amount on maturity date	Amount for the second leg of SFT	[blank]	[blank]
2	39	Principal amount currency	Settlement Currency of SFT	[blank]	[blank]
2	40	Type of asset	[blank]	[blank]	[blank]
2	41	Security identifier	[blank]	[blank]	[blank]

TABLE 2 - LOAN AND COLLATERAL DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/ TERMINATION (ETRM)
2	42	Classification of a security	[blank]	[blank]	[blank]
2	43	Base product	[blank]	[blank]	[blank]
2	44	Sub product	[blank]	[blank]	[blank]
2	45	Further sub product	[blank]	[blank]	[blank]
2	46	Quantity or nominal amount	[blank]	[blank]	[blank]
2	47	Unit of measure	[blank]	[blank]	[blank]
2	48	Currency of nominal amount	[blank]	[blank]	[blank]
2	49	Security or commodity price	Dirty Price	[blank]	[blank]
2	50	Price currency	Instrument Currency	[blank]	[blank]
2	51	Security quality	[blank]	[blank]	[blank]
2	52	Maturity of the security	[blank]	[blank]	[blank]
2	53	Jurisdiction of the issuer	[blank]	[blank]	[blank]
2	54	LEI of the issuer	[blank]	[blank]	[blank]
2	55	Security type	[blank]	[blank]	[blank]
2	56	Loan value	[blank]	[blank]	[blank]
2	57	Market value	[blank]	[blank]	[blank]
2	58	Fixed rebate rate	[blank]	[blank]	[blank]
2	59	Floating rebate rate	[blank]	[blank]	[blank]
2	60	Floating rebate rate reference period - time period	[blank]	[blank]	[blank]
2	61	Floating rebate rate reference period - multiplier	[blank]	[blank]	[blank]
2	62	Floating rebate rate payment frequency - time period	[blank]	[blank]	[blank]
2	63	Floating rebate rate payment frequency - multiplier	[blank]	[blank]	[blank]
2	64	Floating rebate rate reset frequency - time period	[blank]	[blank]	[blank]



TABLE 2 - LOAN AND COLLATERAL DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/ TERMINATION (ETRM)
2	65	Floating rebate rate reset frequency - multiplier	[blank]	[blank]	[blank]
2	66	Spread of the rebate rate	[blank]	[blank]	[blank]
2	67	Lending fee	[blank]	[blank]	[blank]
2	68	Exclusive arrangements	[blank]	[blank]	[blank]
2	69	Outstanding margin loan	[blank]	[blank]	[blank]
2	70	Base currency of outstanding margin loan	[blank]	[blank]	[blank]
2	71	Short market value	[blank]	[blank]	[blank]
2	72	Uncollateralised SL flag	[blank]	[blank]	[blank]
2	73	Collateralisation of net exposure	"FALSE"	"FALSE"	[blank]
2	74	Value date of the collateral	[blank]	[blank]	[blank]
2	75	Type of collateral component	"SECU"	"SECU"	[blank]
2	76	Cash collateral amount	[blank]	[blank]	[blank]
2	77	Cash collateral currency	[blank]	[blank]	[blank]
2	78	Identification of a security used as collateral	ISIN of Collateral	ISIN of Collateral	[blank]
2	79	Classification of a security used as collateral	CFI code of Collateral	CFI code of Collateral	[blank]
2	80	Base product	[blank]	[blank]	[blank]
2	81	Sub - product	[blank]	[blank]	[blank]
2	82	Further sub - product	[blank]	[blank]	[blank]
2	83	Collateral quantity or nominal amount	Nominal amount of underlying times quantity traded <sup>3</sup>	Nominal amount of underlying times quantity traded <sup>3</sup>	[blank]
2	84	Collateral unit of measure	[blank]	[blank]	[blank]
2	85	Currency of collateral nominal amount	Currency Code of security collateral	Currency Code of security collateral	[blank]
2	86	Price currency	Instrument Currency	Instrument Currency	[blank]
2	87	Price per unit	Dirty Price	Dirty Price	[blank]

3. Populated with a negative arithmetic sign when giving collateral.

TABLE 2 - LOAN AND COLLATERAL DATA			TRADE LEVEL VALUE		
			ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	COLLATERAL UPDATE (COLU)	EARLY TERMINATION/ TERMINATION (ETRM)
2	88	Collateral market value	Market Value of Collateral	Market Value of Collateral	[blank]
2	89	Haircut or margin	"0"	"0"	[blank]
2	90	Collateral quality	"INVG"	"INVG"	[blank]
2	91	Maturity of the security	YYYY-MM-DD	YYYY-MM-DD	[blank]
2	92	Jurisdiction of the issuer	Country code of the issuer <sup>4</sup>	Country code of the issuer <sup>4</sup>	[blank]
2	93	LEI of the issuer	LEI of collateral issuer	LEI of collateral issuer	[blank]
2	94	Collateral type	"GOVS" or "FIDE"	"GOVS" or "FIDE"	[blank]
2	95	Availability for collateral re-use	"TRUE"	"TRUE"	[blank]
2	96	Collateral basket identifier	[blank]	[blank]	[blank]
2	97	Portfolio code	Nasdaq Clearing's Account number of the collateral portfolio covering the SFT	[blank]	[blank]
2	98	Action type	"NEWT"	"COLU"	"ETRM"
2	99	Level	"TCTN"	[blank]	[blank]

4. The country code of the ultimate parent is populated when securities are issued by a foreign subsidiary.

## 4. Population of Margin Data

### 4.1 Margin Data Table

Table 3 - Margin Data Table - Buy/Sell back transactions

- ① This section outlines how Nasdaq Clearing populates the fields for Table 3 “Margin Data” as a reference. It is assumed that counterparts populate several fields of Table 1 differently from the CCP. Note [blank] is used for non applicable fields and no value is reported.

The populated fields are dependent on Action Type as indicated in the column headers. All illustrations are on Trade Level, represents SFT type Buy/Sell- back and are populated in accordance with ESMA Draft Final Report – Guidelines for reporting under Article 4 and 12 SFTR

TABLE 3 MARGINS			TRADE LEVEL VALUE	
			ACTION TYPE	
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	MARGIN UPDATE (MARU)
3	1	Reporting timestamp	Timestamp of the report	Timestamp of the report
3	2	Event date	Clearing date of SFT	Date of Margin Update
3	3	Report submitting entity	LEI of Nasdaq Clearing AB	LEI of Nasdaq Clearing AB
3	4	Reporting Counterparty	LEI of Nasdaq Clearing AB	LEI of Nasdaq Clearing AB
3	5	Entity responsible for the report	LEI of Nasdaq Clearing AB	LEI of Nasdaq Clearing AB
3	6	Other counterparty	LEI of Clearing Member	LEI of Clearing Member

TABLE 3 MARGINS			TRADE LEVEL VALUE	
			ACTION TYPE	
TABLE	FIELD NO	FIELD NAME	NEW TRANSACTION (NEWT)	MARGIN UPDATE (MARU)
3	7	Portfolio code	Nasdaq Clearing's Account number of the collateral portfolio covering the SFT	Nasdaq Clearing's Account number of the collateral portfolio covering the SFT
3	8	Initial margin posted	[blank]	[blank]
3	9	Currency of the initial margin posted	[blank]	[blank]
3	10	Variation margin posted	[blank]	[blank]
3	11	Currency of the variation margins posted	[blank]	[blank]
3	12	Initial margin received	Total 'Total Margin Requirements' imposed by Nasdaq Clearing for cleared SFTs in base currency for the collateral portfolio indicated in field 73	Total 'Total Margin Requirements' imposed by Nasdaq Clearing for cleared SFTs in base currency for the collateral portfolio indicated in field 73
3	13	Currency of the initial margin received	Base currency of the collateral portfolio indicated in Field 7	Base currency of the collateral portfolio indicated in Field 7
3	14	Variation margin received	"0"	"0"
3	15	Currency of the variation margins received	Base currency of the collateral portfolio indicated in Field 7	Base currency of the collateral portfolio indicated in Field 7
3	16	Excess collateral posted	[blank]	[blank]
3	17	Currency of the excess collateral posted	[blank]	[blank]
3	18	Excess collateral received	"0"	"0"
3	19	Currency of the excess collateral received	Base currency of the collateral portfolio indicated in Field 7	Base currency of the collateral portfolio indicated in Field 7
3	20	Action type	"NEWT"	"MARU"

5. Please see section 5.2 for information on margins.

## 5. Additional field information

### 5.1 Collateral portfolio code

Nasdaq Clearing populates Table 2, Field 97 and Table 3, Field 7 "Portfolio code" with the custody account/collateral pool account number for the applicable custody account/collateral pool, e.g. "7000123". The custody account/collateral pool reference is available in clearing system reports or in the API. The portfolio code does not contain 52 characters in accordance with SFTR as the same custody account are used under EMIR.

### 5.2 Explanatory note on Initial, variation and excess margin

Nasdaq Clearing will populate:

- Initial Margin (IM) with 'Total Margin Requirements' imposed by Nasdaq Clearing.
- Variation Margin (VM) and Excess Margin (EM) to zero (0).

*Motivation for this is provided below:*

For derivatives like forwards, variation margin is commonly calculated from the difference between current market price and the (average) price of the original trade(s). For futures contracts, with daily settlement of profits/losses, variation margin is commonly calculated from the difference between current market price and the last price at which the futures contract profit/loss was calculated. For these types of contracts, Nasdaq calculates a 'Market value' which corresponds to the standard definition of variation margin.

However, the clearing accounts of Nasdaq may also hold other positions than forwards and futures, like options, cash positions and repos/buy-sell backs. For these positions the 'Market value' calculated by Nasdaq would not always correspond to the standard definition of variation margin, but rather the value of the position. As a consequence, it would be misleading to report the Nasdaq 'Market value' in the SFTR report fields for variation margin.

In order to avoid inconsistency, in the reporting of SFTR fields for variation margin, Nasdaq has decided to set the field to zero. As there is no explicit field in SFTR tables defined by ESMA, Nasdaq will populate the SFTR fields for initial margin with Nasdaq Total margin requirements.

### 5.3 Intra-day operations

**End of day state reporting on day T:**

The Report generated on day T for a Buy-Sell Back entered on day T will contain the end of day status for the given trade. Any intraday operations leading to the end of day status of the trade, such as a Rectify or Give-Up will not be considered or reported with the exception of Annul Deal.

**Reporting on T+1 until maturity of the trade:**

Any intraday operations on the trade will be reported.

## 6. Unique Trade Identifiers

Unique Trade Identifiers (UTI) are used to identify transactions related to trades (Trade UTI).

- ① Nasdaq Clearing strongly recommends that counterparts use the UTIs provided by the clearing house in clearing reports or in the API rather than replicating them.

### 6.1 Trade UTI

A Trade UTI is generated and assigned at the moment a trade is novated by the CCP.

#### 6.1.1 Trade UTI construction

1. "000" (3 characters, fixed string)
2. MIC code of Nasdaq Clearing , "CSTO" (4 characters, fixed string)
3. "000" (3 characters, fixed string)
4. Genium INET Instrument Type, e.g. "DBREP" (8 characters, zero padded)
5. Trade Number converted to decimal representation, e.g. "123456" (20 characters, zero filled)

Example: 000CSTO000DBREP000000000000000000135204

#### 6.1.2 Events leading to assignment of a new Trade UTI(s)

##### *Give up/Take up*

The trade transaction resulting (the take-up trade) of a give-up/take-up operation is registered as a new trade and will be assigned a new UTI.

##### *Split trade*

The trade transactions resulting of an allocation or amendment causing a single trade to be split into two or more trades will each be assigned a new UTI.

##### *Trade modification T+1*

The trade transaction resulting of any amendment being performed T+1 or later will be assigned a new UTI. Any subsequent amendments made to the same trade transaction on following business dates will likewise lead to the assignment of a new UTI. If a trade is amended twice on T+n, the original UTI of that business day 'n' will be used.

##### *Rectify Trade*

Unless rectify trade is within the same organization, is no trade-trade split or the rectify operation is done on the same day as the creation day of the original trade, both reversing and overtaking trades shall be assigned a new UTI.

Examples of events leading to a new UTI is provided below:

EVENT	SFTR REPORT (T)	SFTR REPORT (T+1)
'Give up'	Only changed data reported, NEWT	ETRM+NEWT
Update repo-rate (not possible after 'give up')		ETRM+NEWT
Update underlying security of a repo/BSB (not possible after 'Give up')		ETRM+NEWT
Update settlement date of first leg (not possible after 'Give up')		ETRM+NEWT
Update settlement date of second leg (not possible after 'Give up')		ETRM+NEWT

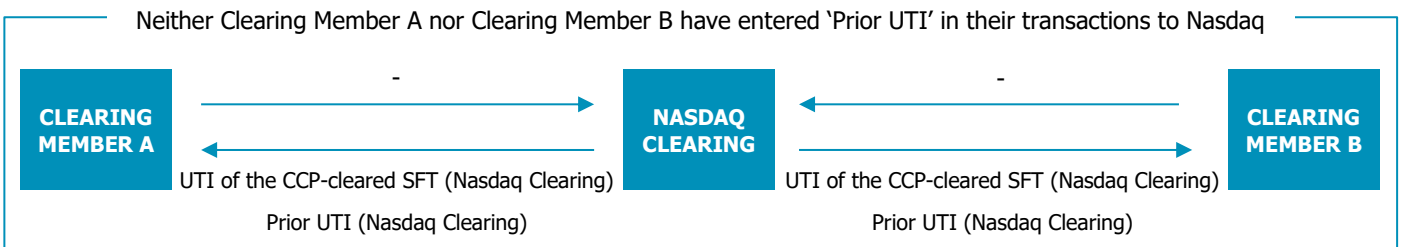
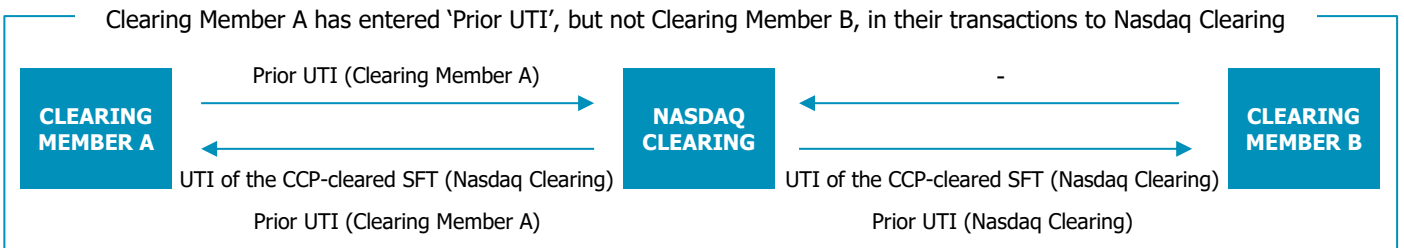
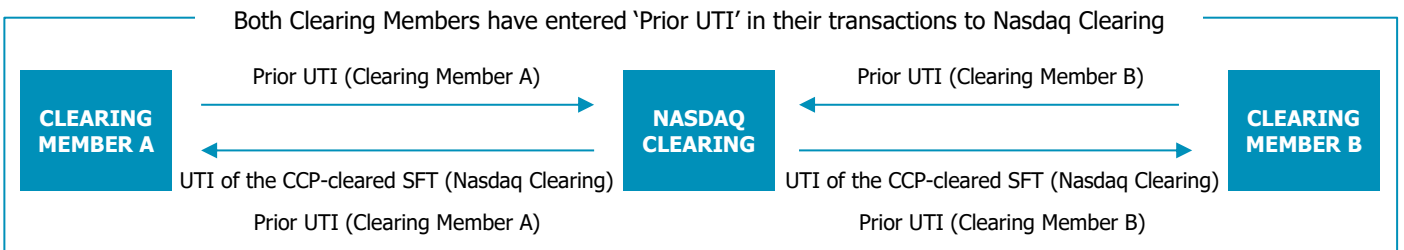
## 6.2 Report Tracking Number (Prior UTI)

Nasdaq Clearing has enabled a solution for distributing the Report Tracking Number (Prior UTI) to Clearing Members. Clearing Members have the possibility to provide their respective Prior UTI to Nasdaq Clearing at clearing submission. When submitting a Buy/Sell-back for clearing, the Prior UTI is an optional field.

If Prior UTI is provided to the CCP by the Clearing member at clearing submission, the Prior UTI will be available in subsequent API (OMnet) response messages and CSV trade report in Clearing Workstation (CW1). The Prior UTI will not be shared with the other counterparty in which the bilateral agreement was initially concluded before novated with Nasdaq Clearing.

If the Clearing member has not provided the Prior UTI at clearing submission, Nasdaq Clearing will generate a Prior UTI value that will be available in subsequent API response messages and CSV trade report in CW1. If both Clearing members that have agreed upon a bilateral agreement do not provide the Prior UTI to Nasdaq Clearing at clearing submission, Nasdaq Clearing will generate and distribute the same Prior UTI to both Clearing members. Please note that if Clearing members want to use the Prior UTI generated by Nasdaq Clearing, they should agree between themselves that none of them will populate the input field Prior UTI at clearing submission.

Please see below different scenarios of the Prior UTI exchange.



## 6.2.1 API specifications

- ① The following is an excerpt from the API documentation, for complete documentation see the [Genium INET release page](#).

### Trade UTI

#### *OMnet*

The struct TRADE\_UTI in BD6, CA10 - CQ10 answer and CA11 - CQ11 answer, holds the Trade UTI.

Struct definition:

```
struct trade_uti {  
    char[38] trade_uti_s // Unique Trade Identifier.  
    CHAR action_type_c // MIFID trade action types ; Of type: EMIR_ACTION_TYPE_C  
    CHAR filler_1_s // Filler  
}
```

### Report Tracking Number (Prior UTI)

- ① The OMnet Message Reference 5.0.0235 Draft includes a new struct for Prior UTI, for complete documentation see the OMnet Message Reference 5.0.0235 Draft on [the Genium INET release page](#).



## 7. SFTR data reports

Nasdaq Clearing provides clearing members with data reports for SFTR reporting purposes in the Genium INET clearing system. Two reports are available for the SFTR reporting, SFTR Trades and SFTR Instrument Reference Data

### 7.1 Data availability

Available data points are marked with “Y” in the table below.

For API messages specifications, please see [FIX](#) and [OMnet](#) specifications respectively.

#### 7.1.1 Counterparty Data (Table 1)

TABLE	FIELD NO	FIELD NAME	SFTR TRADE REPORTS (CSV)
1	1	Reporting timestamp	
1	2	Report submitting entity	Y
1	3	Reporting counterparty	Y
1	4	Nature of the reporting counterparty	
1	5	Sector of the reporting counterparty	
1	6	Additional sector classification	
1	7	Branch of the reporting counterparty	
1	8	Branch of the other counterparty	
1	9	Counterparty side	Y
1	10	Entity responsible for the report	Y
1	11	Other counterparty	Y
1	12	Country of the other Counterparty	Y
1	13	Beneficiary	
1	14	Tri-party agent	
1	15	Broker	
1	16	Clearing member	Y
1	17	CSD participant or indirect participant	
1	18	Agent lender	

#### 7.1.2 Loan and Collateral Data (Table 2)

TABLE	FIELD NO	FIELD NAME	SFTR TRADE REPORTS (CSV)
2	1	Unique Transaction Identifier (UTI)	Y
2	2	Report tracking number	Y
2	3	Event date	Y
2	4	Type of SFT	Y
2	5	Cleared	Y
2	6	Clearing timestamp	Y
2	7	CCP	Y
2	8	Trading venue	Y
2	9	Master agreement type	Y
2	10	Other master agreement type	Y
2	11	Master agreement version	
2	12	Execution timestamp	Y
2	13	Value date (Start date)	Y
2	14	Maturity date (End date)	Y
2	15	Termination date	Y

TABLE	FIELD NO	FIELD NAME	SFTR TRADE REPORTS (CSV)
2	16	Minimum notice period	
2	17	Earliest call-back date	
2	18	General collateral Indicator	Y
2	19	DBV indicator	
2	20	Method used to provide collateral	
2	21	Open term	
2	22	Termination optionality	
2	23	Fixed rate	
2	24	Day count convention	
2	25	Floating rate	
2	26	Floating rate reference period - time period	
2	27	Floating rate reference period - multiplier	
2	28	Floating rate payment frequency - time period	
2	29	Floating rate payment frequency - multiplier	
2	30	Floating rate reset frequency - time period	
2	31	Floating rate reset frequency - multiplier	
2	32	Spread	
2	33	Margin lending currency amount	
2	34	Margin lending currency	
2	35	Adjusted rate	
2	36	Rate date	
2	37	Principal amount on value date	Y
2	38	Principal amount on maturity date	Y
2	39	Principal amount currency	Y
2	40	Type of asset	
2	41	Security identifier	
2	42	Classification of a security	
2	43	Base product	
2	44	Sub product	
2	45	Further sub product	
2	46	Quantity or nominal amount	
2	47	Unit of measure	
2	48	Currency of nominal amount	
2	49	Security or commodity price	Y
2	50	Price currency	Y
2	51	Security quality	
2	52	Maturity of the security	
2	53	Jurisdiction of the issuer	
2	54	LEI of the issuer	Y
2	55	Security type	
2	56	Loan value	
2	57	Market value	
2	58	Fixed rebate rate	
2	59	Floating rebate rate	
2	60	Floating rebate rate reference period - time period	
2	61	Floating rebate rate reference period - multiplier	

TABLE	FIELD NO	FIELD NAME	SFTR TRADE REPORTS (CSV)
2	62	Floating rebate rate payment frequency - time period	
2	63	Floating rebate rate payment frequency - multiplier	
2	64	Floating rebate rate reset frequency - time period	
2	65	Floating rebate rate reset frequency - multiplier	
2	66	Spread of the rebate rate	
2	67	Lending fee	
2	68	Exclusive arrangements	
2	69	Outstanding margin loan	
2	70	Base currency of outstanding margin loan	
2	71	Short market value	
2	72	Uncollateralised SL flag	
2	73	Collateralisation of net exposure	Y
2	74	Value date of the collateral	
2	75	Type of collateral component	Y
2	76	Cash collateral amount	
2	77	Cash collateral currency	
2	78	Identification of a security used as collateral	Y
2	79	Classification of a security used as collateral	Y
2	80	Base product	
2	81	Sub - product	
2	82	Further sub - product	
2	83	Collateral quantity or nominal amount	Y
2	84	Collateral unit of measure	
2	85	Currency of collateral nominal amount	Y
2	86	Price currency	Y
2	87	Price per unit	Y
2	88	Collateral market value	Y
2	89	Haircut or margin	Y
2	90	Collateral quality	Y
2	91	Maturity of the security	Y
2	92	Jurisdiction of the issuer	Y
2	93	LEI of the issuer	Y
2	94	Collateral type	Y
2	95	Availability for collateral re-use	Y
2	96	Collateral basket identifier	
2	97	Portfolio code	Y
2	98	Action type	Y
2	99	Level	Y

### 7.1.3 Margin Data (Table 3)

TABLE	FIELD NO	FIELD NAME	SFTR TRADE REPORTS (CSV)
3	1	Reporting timestamp	Y
3	2	Event date	Y
3	3	Report submitting entity	Y
3	4	Reporting Counterparty	Y
3	5	Entity responsible for the report	Y
3	6	Other counterparty	Y
3	7	Portfolio code	Y
3	8	Initial margin posted	Y
3	9	Currency of the initial margin posted	Y
3	10	Variation margin posted	Y
3	11	Currency of the variation margins posted	Y
3	12	Initial margin received	
3	13	Currency of the initial margin received	
3	14	Variation margin received	
3	15	Currency of the variation margins received	
3	16	Excess collateral posted	Y
3	17	Currency of the excess collateral posted	Y
3	18	Excess collateral received	
3	19	Currency of the excess collateral received	
3	20	Action type	Y