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Additional Information

Level 1 Regulation
Securities Financing Transactions Regulation (SFTR) Regulation (EU) 2015/2365- MDP

Topic
Repo

Subject Matter
Reporting of repos initially collateralised on a transaction basis and subsequently on a net exposure basis

Question
a) How should field 2.73 (Collateralisation of net exposure) be reported for repos initially collateralised on a transaction basis whose variation margin is handled by VM collateral pools?
b) How should the collateral and the VM on a net exposure basis be reported, since the latter

cannot be allocated to the transaction?