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Additional Information

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

Topic
frequency of SFT reporting

Subject Matter
Construction of Trade State Report

Question
How should TRs take into consideration the maturity date of SFTs transactions for the construction of the Trade State Report?

ESMA Answer

07-03-2022

Original language

[ESMA74-362-893 SFTR Q&A 13]

For the construction of the Trade State Report, TRs should ensure that SFTs should be included in the Trade State report up until the date to which their maturity date refers to, unless the SFTs have been terminated/errored before their maturity date. For example, an SFT concluded at T with a maturity date of T+1 should be included up until the Trade State Report of T+1.