

Submission Date

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Additional Information

Level 1 Regulation

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

Topic

* SFTR Art. 4

Subject Matter

Updating the Loan Value and Security Price Fields following lifecycle events

Question

For securities lending and borrowing transactions, should Field 2.49 – ‘Security or Commodity Price’ and Field 2.56 – ‘Loan Value’ be updated and reported whenever mark-to-market adjustments are agreed between counterparties?