

**ATHEXCLEAR**

Clearing House

**ATHENS EXCHANGE CLEARING HOUSE S.A.**

**ANNEX A**

**Service Technical Specifications**

**SFTR**

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Version 1.7

January 2025

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## Version History

Version	Date	Description / Changes
1.0	23 June 2020	Initial Version
1.1	02 July 2020	Clarifications regarding field "Branch EEA" in paragraph 5.1
1.2	03 July 2020	Clarifications regarding Clients file
1.3	14 July 2020	Changes in transactions and positions UTIs in paragraphs 4.1.1 and 4.1.2
1.4	22 July 2020	Change in field 2.10 «Other master agreement type» in paragraph 4.5
1.5	02 August 2021	Change in UTI generation algorithm for SL transactions and Event ID EX (exercise)
1.6	31 January 2022	Changes in fields 2.67 «Lending Fee», 2.73 «Collateralization of net exposure» and 2.96 «Collateral basket identifier» in paragraph 4.5
1.7	02 January 2025	Change in UTI generation algorithm for <b>SL</b> transactions and Event ID <b>N</b> (Corporate Action)  Addition of clarification for the population of fields in case of Corporate Action

## 1. Introduction

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The Regulation (EU) no. 2015/2365 of the European Parliament and of the Council of 25 November 2015 on the transparency of securities financing and re-use transactions, and amending Regulation (EU) no. 648/2012, provides for the obligation to report transactions, according to which the counterparties and the central counterparties ensure that the detailed information for each securities financing transaction (SFT) they have concluded, as well as any modification or termination of the contract, are recorded in a Trade Repository.

The present document contains information about the way in which ATHEX Clear intends to report the transactions thereof.

It also describes the service offered by ATHEXClear to the Clearing Members thereof, but also to their customers subject to reporting requirements.

## 2. Reporting requirements under the SFTR Regulation

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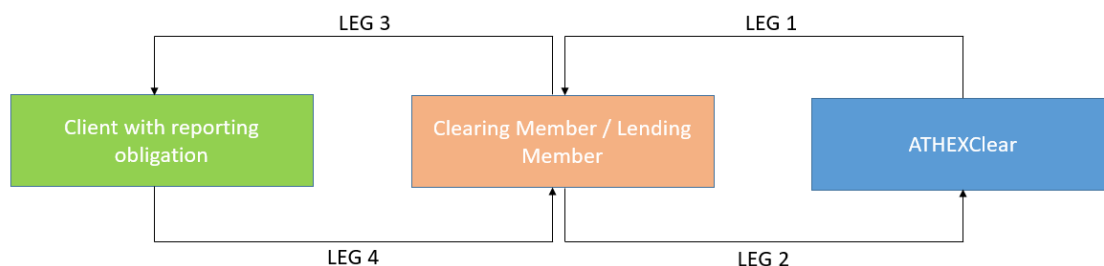
### 2.1. *Scope of Application*

The reporting requirements concern the Securities Financing Transactions Market.

### 2.2. *Stock Trading Reporting Procedure*

Based on the way the ATHEX Securities Lending Mechanism operates, and the role of ATHEXClear as a central counterparty, every transaction that takes place has as counterparties, for the needs of transaction reporting, the Clearing Member, the ATHEXClear and the Clearing Member's Client.

The next figure shows the generic case of a transaction as well as the four reports that should be registered, as shown in the figure (numbered LEG1 to LEG4).



### **2.3. Transaction and position reporting**

In order to facilitate the reporting requirements of the valuation and the relevant guarantees, a model will be adhered to, according to which, on a daily basis and after the end of the trading session:

1. The transactions concluded during the trading session and have been scheduled for clearing will be reported after finalization. The annulled transactions shall not be included.
2. These transactions will then be canceled due to their integration into an overall position.
3. For new positions arising from transactions of the day, new reports will be created that concern such positions.
4. For positions that have been created from the transactions of the previous trading day, the position will be updated with a new report with the result of the movements of the day.
5. Similarly, for positions amended due to a corporate event or any movement on the position (e.g. exercise), the position will be updated with a new report including the changes.

Each transaction realized will be given a unique UTI (see paragraph 4.1.1). Similarly, each new position will be given a unique UTI (PUTI).

### **2.4. Mandatory reporting of old transactions**

Transactions concluded before the relevant date of commencement of the obligation to report SFT transactions on a case by case basis (13 July 2020 for ATHEXCLEAR), and which remain open on that date and for 180 days after the date of application, must be notified within 190 days from the date of commencement of the reporting obligation.

## **3. SFTR Service**

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### **3.1. Service Description**

According to the regulation, the contracting parties may assign the reporting of their transaction data to a third party.

ATHEXCLEAR provides its Clearing Members with the SFTR service for the transactions cleared, in order to facilitate its customers to fulfill their reporting obligations arising from the SFTR Regulation.

Through this service, the Clearing Member may assign to ATHEXCLEAR the Securities Financing Transaction Reporting, according to article 4 of Regulation (EU) no. 2015/2365 of the European Parliament (SFTR) for the following cases:

1. Any transaction entered into by the Clearing Member in ATHEX Securities Borrowing – Lending Market with ATHEXCLEAR and the customers thereof, for which the Clearing Member is a reporting counterparty
2. Any transaction entered into by the Clearing Member's authorized customers with the Clearing Member in ATHEX Securities Borrowing – Lending Market, for which the reporting counterparties are the authorized customers
3. Securities Financing Transactions concluded over the counter or in other organized/regulated markets outside of ATHEX by the Clearing Member or the Authorizing Customers thereof, for which the Clearing Member or the customers that have authorized the Clearing Member relevantly are reporting counterparties.

These possibilities are provided as an option to the Clearing Members and will relate to the reporting of transactions, the reporting of positions, but also the reporting of old transactions. It should be noted that Clearing Members are not entitled to choose the delivery of reports described in case (2) without having opted for the delivery of reports described in (1).

ATHEXCLEAR will, in any case, even if a Clearing Member decides not to use the SFTR service for the reporting of its transactions, report the part of the transactions for which it is liable, following the process and details outlined in the following paragraphs.

The service will be provided as follows:

- the transaction details will be collected from the clearing system
- they will be enriched with additional information required and reported by the participants (see paragraph 5)
- they will be forwarded to the Trade Repository
- they will be available to the Clearing Members for archiving

In case of error during registration, the required correction will be realized by ATHEXCLEAR or in cooperation with the Clearing Member, if required.

The daily flow of the files that are sent by ATHEXCLEAR to the associated Trade Repository and will be available to the Clearing Member - customer through the implementation of the SFTR will include:

- XML file (ISO 20022) with the transactions made by the Customers of the Clearing Member on the specific date of each transaction as well as the positions in which these transactions are included (auth.052)
- XML file (ISO 20022) with the reporting of the margin (initial margin and variation margin: settlement) of the Clearing Member Customers, as it was formulated for the position of the specific reference date (auth.070)

In the positions file the valuation of each position will be viewed, as determined based on the Fixing Prices of these products on the specific transaction date (Valuation Update).

Please note that in order to be possible the provision of the service of reporting trades and positions of the Clearing Member and its customers, the counterparty of the Clearing

Member must be the holder of the Position Account / Securities Account. If the previous doesn't apply to a Clearing Member, it is not possible for the ATHEXCLEAR to report the positions and transactions (since the specific information is missing) and for this reason the ATHEXCLEAR can't offer to the Clearing Members the service of generation and submission of the reports.

For transactions that are not cleared by ATHEXCLEAR or fall in the case of the above paragraph, the service will be provided to Clearing Members with limited functionality. Specifically, Clearing Members will be given the opportunity to register the reports in order for ATHEXCLEAR to forward such data to TR. The format of the files relating to transactions which are not cleared by ATHEXCLEAR is described in Paragraph 6.

## 4. Description of the fields to be included in the joint data of the reports cleared by ATHEXCLEAR

In this paragraph, reference is made only to the transactions cleared by ATHEXCLEAR. The aim is to describe the way ATHEXCLEAR will report its transactions, in order for the Clearing Members contracting with ATHEXCLEAR to follow a similar process.

### 4.1. UTI code description

Every transaction or position report sent to TR must have a unique code number, which is used for the identification of the report to the respective report of the contracting party. This code number is called Unique Trade Identifier (UTI) and is defined based on the following rules.

#### 4.1.1. Description of the UTI code to report transactions

When it comes to reporting a transaction, UTI will be formed based on the following:

Component	Length	Value	Remarks
Market MIC	7	E01XADE	Fixed price. Is the market MIC.
Reference Type	1	T	Fixed price for all transaction reports
Transaction date/Completion date	8	The transaction date in YYYYMMDD format	The date of the initial transaction/of the transaction's completion**

Stock ISIN	12	Stock ISIN code	
Transaction Serial Number in DSS (SN)	10	The number of the transaction for clearing (SN field, 10-digit code which is unique for a specific date)	For <b>SL</b> it is populated with the <b>Application SN*</b> , while for <b>SB and RA</b> with <b>Instruction SN</b> . It is populated with zeros «0» at the left so the final length to be 10
Event ID*	2	<b>TR</b> : For SL transactions <b>EX</b> : For Exercise in SL <b>AS</b> : For Assign in SL <b>NN</b> : For Corporate Action in SL <b>SB</b> : For SB products <b>RA</b> : For RA products	For SL products it is populated with <b>TR</b> for transactions, <b>EX</b> for Exercise, <b>AS</b> for Assign and <b>NN</b> for Corporate Action. For SB products it is populated with <b>SB</b> . For RA products it is populated with <b>RA</b>
Buy or Sell	1	<b>B</b> : For Buy <b>S</b> : For Sell	Defined according to whether the transaction between CM and ATHEX Clear is buying or selling for the CM
Part of the Transaction	1	<b>C</b> : Transaction between ATHEXClear and Clearing Member <b>M</b> : Transaction between Clearing Member and Client	

\*For transaction reporting in SL products, group summing of the quantity of the transactions per SN and per Event\_ID will take place. That means that one UTI will be reported for the sum of the transactions in SL products that have been concluded at the same day, on the same ISIN code, with the same SN and with the same Event\_ID.

\*\*For UTI generation, for **SL** products and for Event ID **EX** (exercise from the lender's side), the completion date will now be used and as a result, group summing in **SL** products will be done based on the completion date and not based on the date of the initial transaction.

#### 4.1.2. Description of UTI code for position reporting

When it comes to reporting a position, UTI will be formed based on the following:

Component	Length	Value	Remarks
Market MIC	7	<b>E01XADE</b>	Fixed price. Is the market MIC.



Reference Type	1	<b>P</b>	Fixed price for all position reports
Clearin Member code	7	Clearing Member code in Clearing System	In case the code has more than 7 digits, only the last 7 are used
Product ID	2	<b>SB</b> : For SB, RA products <b>SL</b> : For lending	Indicates which product the position concerns
Stock ISIN	12	Stock ISIN code	
Part of the Position	1	<b>1</b> : Position between ATHEXCLEAR and Clearing Member <b>2</b> : Position between Clearing Member and Client	It shows whether it concerns the position between ATHEXCLEAR and the CM or the CM and the Client
Position Account/Securities Account**	Field with variable length up to 20 characters	Reference code of the Position Account/ 10-digit Securities Account code of the DSS	This field is <b>blank</b> in transactions between ATHEXCLEAR and CM. It is populated only in transactions between CM and Client***

\*\* Position Accounts are not available for lending transactions (SL). In this case PUTI must be generated with the Securities Account.

\*\*\* For Position Accounts that include «\_» and «-», these characters will be replaced with «Z» character.

#### **4.2. RTN code description**

This field will always be **blank** in both transactions and positions reports.

#### **4.3. Product Description**

For the determination of the products, in the reports send, ATHEXCLEAR uses the ISIN and CFI codes in the fields regarding the identification of the stocks that are underlyings to the ATHEX Securities Lending products. A more detailed description follows in paragraph 4.5 entitled "Description of Common Fields for the reports of ATHEXCLEAR".

#### **4.4. ATHEXCLEAR LEI code**

LEI code of the ATHEXCLEAR is **213800IW53U9JMJ4QR40**.

#### 4.5. Description of Common Fields regarding the reports of ATHEXCLEAR

The following table presents the common fields of the reports as they are populated by ATHEXCLEAR:

Regulation Field*	Field Name	Way of Completing
2.1	Contract Type Unique Transaction Identifier ('UTI')	See paragraph regarding UTI
2.2	Report tracking number	BLANK
2.3	Event date	Date that the event took place, YYYY-MM-DD
2.4	Type of SFT	SLEB
2.5	Cleared	TRUE
2.6	Clearing timestamp	Completion Date, YYYY-MM-DDThh:mm:ssZ
2.7	CCP	213800IW53U9JMJ4QR40
2.8	Trading venue	XADE
2.9	Master agreement type	OTHR
2.10	Other master agreement type	ATHEXRulebookHCMC
2.11	Master agreement version	BLANK
2.12	Execution timestamp	Date and time of SFT execution - (UTC) time format, YYYY-MM-DDThh:mm:ssZ
2.13	Value date (Start date)	Transaction Date YYYY-MM-DD
2.14	Maturity date (End date)	BLANK
2.15	Termination date	BLANK
2.16	Minimum notice period	BLANK
2.17	Earliest call-back date	BLANK
2.18	General collateral indicator	BLANK
2.19	Delivery by Value ('DBV') indicator	FALSE
2.20	Method used to provide collateral	BLANK

2.21	Open term	TRUE
2.22	Termination optionality	NOAP
2.23-2.39	Fixed rate/ Principal amount currency	BLANK
2.40	Type of asset	SECU
2.41	Security identifier	ISO 6166 <b>ISIN</b> 12-character alphanumeric code
2.42	Classification of a security	ISO 10692 <b>CFI</b> , 6-characters alphabetical code.
2.43-2.45	Base product/ Further sub - product	BLANK
2.46	Quantity or nominal amount	Quantity of stocks in the SFT
2.47	Unit of measure	BLANK
2.48	Currency of nominal amount	BLANK
2.49	Security or commodity price	Closing price in the spot market of XADE at the date that the SFT took place
2.50	Price currency	EUR
2.51	Security quality	NOAP
2.52	Maturity of the security	9999-12-31
2.53	Jurisdiction of the issuer	ISO 3166-1 alpha-2 country code (Country of incorporation of the issuer of the stock)
2.54	LEI of the issuer	LEI of the issuer of the stock in the SFT
2.55	Security type	'MEQU' for all the stocks that are part of FTSE/XA LARGE CAP, 'OTHR' for all the stock that are part of Mutual Funds, 'OEQU' for all the other stocks
2.56	Loan value	Closing price of the stock market of ATHEX for the stock regarding the report * Number of stocks in the transaction
2.57	Market value	Closing price of the stock market of ATHEX for the stock at the day of valuation * Number of stocks in the transaction

2.58-2.66	Fixed rebate rate/ Spread of the rebate rate	BLANK
2.67	Lending fee	0.00001
2.68	Exclusive arrangements	False
2.69-2.71	Outstanding margin loan/ Short market value	BLANK
2.72	Uncollateralized Securities Lending ('SL') flag	TRUE
2.73	Collateralization of net exposure	For NEW-MODI-CORR (PSTN level) <b>BLANK</b> For POSC (TCTN level) <b>FALSE</b>
2.74	Value date of the collateral	BLANK
2.75-2.95	Type of collateral component/ Availability for collateral reuse	BLANK
2.96	Collateral basket identifier	For POSC (TCTN level) and CORR (PSTN level) <b>NTAV</b> For NEW (PSTN level) <b>BLANK</b>
2.97	Portfolio code	<ul style="list-style-type: none"> <li>• For ATHEXCLEAR's reports with the CM as a counterparty: CM code (10-digit DSS code)</li> <li>• For CM's reports with ATHEXCLEAR as a counterparty: CM code (10-digit DSS code)</li> <li>• For CM's reports with Client as a counterparty: 1. Client's Position Account for SB-RA and 2. DSS Securities Account for SL</li> <li>• For Client's reports with CM as a counterparty: 1. Client's Position Account for SB-RA and 2. DSS Securities Account for SL</li> </ul>
2.98	Action type	<p><b>'NEWT'</b> - New</p> <p><b>'MODI'</b> - Modification</p> <p><b>'VALU'</b> - Valuation</p> <p><b>'POSC'</b> - Position component</p> <p><b>'EROR'</b> - Error</p> <p><b>'CORR'</b> - Correction</p>

		'ETRM' - Termination / Early Termination
<b>2.99</b>	<b>Level</b>	'TCTN' - for transaction reports  'PSTN' - for position reports

In the case of a Corporate Action, the fields **2.3 Event Date**, **2.13 Value Date**, date part of field **2.6 Clearing Timestamp**, date part of field **2.12 Execution Timestamp** will be populated with the Record Date of the Corporate Action's beneficiaries. In addition, the fields **2.6 Clearing Timestamp** and **2.12 Execution Timestamp** will be populated with the "18:00:00Z" value.

#### 4.6. Description of fields regarding the valuation of positions

The following is the way that ATHEXCLEAR populates the fields related to the valuation of positions, both for its own reports and for the reports it sends on behalf of its Clearing Members and Delegated Clients. The following table shows the completion of the fields for the valuation of positions in SB and RA products. Valuation of positions is **NOT** done for SL products.

Regulation Field	Field Name	Way of Completing
<b>1.1</b>	<b>Reporting Timestamp</b>	Date and time of the submission of the report in Trade Repository, 'YYYY-MM-DDThh:MM:SSZ'
<b>1.2</b>	<b>Report submitting entity</b>	213800IW53U9JMJ4QR40
<b>1.3</b>	<b>Reporting Counterparty</b>	LEI of the counterparty in the report to be submitted
<b>1.11</b>	<b>Other counterparty</b>	Populated with the LEI of the Other Counterparty with whom the Reporting Counterparty has done the SFT (LEI for Legal Entities). In case the Other Counterparty is a natural person or private individual, it is populated with the Securities Account for all products of the Borrowing - Lending Securities Market of ATHEX (SL, SB and RA)
<b>2.1</b>	<b>Unique Transaction Identifier ('UTI')</b>	UTI
<b>2.3</b>	<b>Event date</b>	Date in which the SFT of the report took place YYYY-MM-DD.
<b>2.57</b>	<b>Market Value</b>	Closing price of the stock market of ATHEX for the stock at the day of valuation * Number of stocks in the transaction
<b>2.98</b>	<b>Action Type</b>	'VALU' - Valuation

#### 4.7. Description of fields relating to the required margin

Below follows the way ATHEXCLEAR completes the fields relating to the valuation of margin, both for its reports and the reports that ATHEXCLEAR sends on behalf of its Clearing Members and the customers thereof, who have authorized ATHEXCLEAR accordingly

Note that:

- ATHEXCLEAR completes such fields only for position reports and not on transaction reporting level.
- Margin is calculated for the whole portfolio of the counterparty and not for a specific position on Securities Lending products of ATHEX
- The total margin of the Securities Accounts of the Clearing Member in the Derivatives Market is considered as margin for the position of the Clearing Member with ATHEXCLEAR
- **It is assumed that the Clearing Member's clients have granted as margin nothing more than what has been registered in the Clearing System of ATHEXCLEAR as required margin for the specific Position Account. Otherwise it should be registered on a daily basis and no later than 10:00 a.m. of the next business day, file with the margin per client as described in paragraph 5.2**

Based on the above, the relevant fields in position reports are to be completed as follows:

Regulation Field	Field Name	Way of completing
3.7	Portfolio code	<ul style="list-style-type: none"> <li>• For ATHEXCLEAR's reports with the CM as a counterparty: CM code (10-digit DSS code)</li> <li>• For CM's reports with ATHEXCLEAR as a counterparty: CM code (10-digit DSS code)</li> <li>• For CM's reports with Client as a counterparty: 1. Client's Position Account for SB-RA and 2. DSS Securities Account for SL</li> <li>• For Client's reports with CM as a counterparty: 1. Client's Position Account for SB-RA and 2. DSS Securities Account for SL</li> </ul>
3.8	Initial margin posted	<ul style="list-style-type: none"> <li>• For ATHEXCLEAR's reports with the CM as a counterparty: <b>Blank</b></li> <li>• For CM's reports with ATHEXCLEAR as a counterparty: Sum of margins of all Clearing Accounts. In case of Member in Lending Securities market: <b>Blank</b></li> <li>• For CM's reports with Client as a counterparty: <b>Blank</b></li> <li>• For Client's reports with CM as a counterparty: <b>Calculated margin for the Position Account (or the value that has been registered by the CM via file upload)</b></li> <li>❖ For transaction reports in SL products: <b>Blank</b></li> </ul>
3.9	Currency of the initial margin posted	<b>Blank</b> if the previous field is blank, else <b>EUR</b>

3.10	Variation margin posted	<ul style="list-style-type: none"> <li>• for ATHEXCLEAR's reports with the member as a counterparty: <ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the CM is debited</b></li> <li>○ <b>The sum of the credit settlement amount if the CM is credited that specific day</b></li> </ul> </li> <li>• for the member reports with ATHEX Clear as a counterparty: <ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the CM is credited</b></li> <li>○ <b>the sum of the debit settlement amount if the CM is debited that specific day</b></li> </ul> </li> <li>• for the member reports with the investor as a counterparty: <ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the investor is debited that specific day</b></li> <li>○ <b>The credit settlement amount calculated by ATHEXCLEAR if the Position Account is credited that specific day</b></li> </ul> </li> <li>• for investor reports with the member as a counter party: <ul style="list-style-type: none"> <li>○ <b>not populated if the Client is credited that specific day</b></li> <li>○ <b>the sum of the debit settlement amount if the Position Account is debited that specific day</b></li> </ul> </li> <li>❖ Specifically for SL reports the sum of the settlement amount calculated that specific date for the specific Securities Account</li> </ul>
3.11	Currency of the variation margin posted	Not populated ( <b>blank</b> ) if the previous field is blank or else <b>EUR</b>
3.12	Initial margin received	<ul style="list-style-type: none"> <li>• for ATHEXCLEAR's reports with the Clearing Member as a counterparty: <b>Sum of Clearing Accounts Margins. Blank</b> in case of SL member</li> <li>• for the Clearing Member reports with ATHEX Clear as a counterparty: <b>blank</b></li> <li>• for the member reports with the investor as a counterparty: <b>Calculated margin for the specific Position Account (or value declared by the Clearing Member via collateral file).</b></li> <li>• for investor reports with the Clearing Member as a counterparty: <b>blank</b></li> <li>❖ Blank for reports in SL transactions</li> </ul>
3.13	Currency of the initial margin received	Not populated ( <b>blank</b> ) if the previous field is blank or else <b>EUR</b>
3.14	Variation margin received	<ul style="list-style-type: none"> <li>• for the ATHEXCLEAR reports with the Clearing Member as a counterparty:</li> </ul>

		<ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the Clearing Member is credited</b></li> <li>○ <b>The sum of the debit settlement amount if the CM is debited the specific day</b></li> <li>• for the Clearing Member reports with ATHEX Clear as a counterparty: <ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the Clearing Member is debited</b></li> <li>○ <b>the sum of the credit settlement amount if the Clearing Member is credited the specific day</b></li> </ul> </li> <li>• for the Clearing Member reports with the investor as a counterparty: <ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the investor is credited the specific day</b></li> <li>○ <b>The debit settlement amount calculated by ATHEXClear if the Position Account is debited the specific day</b></li> </ul> </li> <li>• for Investor's reports with the Clearing Member as a counter party: <ul style="list-style-type: none"> <li>○ <b>not populated (blank) if the investor is debited the specific day</b></li> <li>○ <b>the sum of the credit settlement amount if the Position Account is credited the specific day</b></li> </ul> </li> <li>❖ Specifically for SL reports the sum of the settlement amount calculated that specific date for the specific Securities Account</li> </ul>
3.15	<b>Currency of the variation margins received</b>	Not populated ( <b>blank</b> ) if the previous field is blank or else <b>EUR</b>
3.16	<b>Excess collateral posted</b>	<ul style="list-style-type: none"> <li>• for the ATHEXClear reports with the member as a counterparty: <b>blank</b></li> <li>• for the Clearing Member reports with ATHEX Clear as a counterparty: Sum of the posted collateral for all Clearing Accounts minus the sum of the calculated margins for all the Clearing Accounts</li> <li>• for the Clearing Member reports with the investor as a counterparty: <b>blank</b></li> <li>• for investor reports with the member as a counterparty: Excess collateral declared for the specific Position Account by the Clearing Member via collateral file or else zero</li> <li>❖ For SL always <b>blank</b></li> </ul>
3.17	<b>Currency of the excess collateral posted</b>	Not populated ( <b>blank</b> ) if the previous field is blank or else EUR



3.18	<b>Excess collateral received</b>	<ul style="list-style-type: none"> <li>• for the ATHEXCLEAR reports with the Clearing Member as a counterparty: <b>Sum of posted collateral for all Clearing Accounts minus sum of calculated margins for all Clearing Accounts</b></li> <li>• for the Clearing Member reports with ATHEXCLEAR as a counterparty: <b>blank</b></li> <li>• for the Clearing Member reports with the investor as a counterparty: <b>Excess collateral declared for the specific Position Account by the Clearing Member via collateral file or else zero</b></li> <li>• for investor reports with the member as a counterparty: <b>blank</b></li> <li>❖ For SL always <b>blank</b></li> </ul>
3.19	<b>Currency of the excess collateral received</b>	Not populated ( <b>blank</b> ) if the previous field is blank or else <b>EUR</b>
3.20	<b>Action type</b>	<b>NEWT, MARU, EROR, CORR</b>

## 5. Information required by the Clearing Members for the procurement of the SFTR service for transactions cleared by ATHEXCLEAR

If the Clearing Member delegates ATHEXCLEAR to report the Clearing Member's transactions, the Clearing Member should complete and inform ATHEXCLEAR regarding the following data of its customers, including the member's own accounts (Position Accounts / Securities Accounts), apart from the application/contract:

- Position Account for Legal Entities
- Securities Account for Legal Entities
- LEI corresponding to the Client
- Client Country Code

Note that in the reports to be sent on behalf of our Clearing Members, their customers' LEI Code will be used, provided that it has been communicated to us. Otherwise, the contracting party will be considered to be a natural person with country code «GR» (field 15 of paragraph 5.1). From 11/01/2021 the transactions of the delegated clients of Clearing Members that are non financial counterparties will be sent. For the sub-category of small non financial counterparties, as defined by paragraph 3 of article 4 of EU 2015/2365, the financial counterparty is obliged for the reporting of transaction. In that case, the financial counterparty must notify the Client to ATHEXCLEAR, in order to report the transactions.

Clearing Member must notify ATHEXCLEAR for the following additional fields regarding its delegated Clients:

- Nature of the reporting counterparty (field 1.4 of EU 2015/2365)

- Sector of the reporting counterparty (field 1.5 of EU 2015/2365)
- Additional sector classification (field 1.6 of EU 2015/2365)

Finally, it should be noted that the Beneficiary-ID field is to be completed with the same value as the REPORTING COUNTERPARTY-ID field.

For those cases that the Clearing Member has a difference in the calculated margin for an investor/position account in comparison with that of the ATHEXCLEAR calculated margin, or has excess collaterals, then the Member has to upload a file into the system with the guarantees, in order to report correctly the fields of the paragraph 5.2 concerning the client's report. This registration should be performed daily and no later than 10:00 a.m. of the next business date.

If such a file is not uploaded by the Clearing Member, the system will report as guarantees the calculated margins and zero excess collateral for the specific Position Account

The file description is included in paragraph 5.2.

### **5.1. Customer details format for transactions cleared by ATHEXCLEAR**

In order to report the above-mentioned details, a "CSV"-type file should be created by the Clearing Members, in which the fields are separated by ";" and which will have the following format:

Field S/N	Field	Description
1	<b>Member Code</b>	The Member's ten-digit code (up to 10 characters)
2	<b>Action</b>	<b>A:</b> Add, Add new client <b>U:</b> Update, Update client details <b>D:</b> Delete, Delete client
3	<b>Position Account</b>	The position account of the customer or the Member itself, in case of own account (up to 20 characters)
4	<b>Securities Account</b>	Client's Securities Account * (up to 10 characters)
5	<b>Natural or Legal person</b>	<b>L:</b> For legal entities <b>N:</b> For natural person
6	<b>LEI</b>	The clearing code holder's LEI, in case the holder is a legal person, otherwise blank (up to 20 characters)
7	<b>Description for Legal Entities</b>	Up to 45 characters
8	<b>EEA</b>	<b>Y:</b> If Client resides in European Economic Area (EEA) <b>N:</b> otherwise
9	<b>Branch EEA</b>	Populated if field 8 is «N», else BLANK <b>Y:</b> If the branch resides in European Economic Area (EEA)

Field S/N	Field	Description
		N: otherwise
10	Branch Country	If field 9 is <b>Y</b> , it is populated with the two digit country code where the branch through which the transaction is concluded resides, otherwise <b>blank</b> (if field 9 is N)
11	Reporting	<b>Y</b> : If ATHEXCLEAR is delegated to report transactions on behalf of its Client <b>N</b> : If ATHEXCLEAR is <b>not</b> delegated to report transactions on behalf of its Client, or if Client is natural person
<b>THE FOLLOWING FIELDS (12-14) ARE COMPLETED ONLY IF THE REPORTING FIELD IS "Y", OTHERWISE THEY ARE LEFT BLANK</b>		
12	Nature of the counterparty	Concerns field 1.4 of EU 2015/2365 <b>F</b> : Financial Counterparty <b>N</b> : Non Financial Counterparty
13	Client Corporate Sector	Concerns field 1.5 of EU 2015/2365  In case the previous field is populated with <b>F</b> :  « <b>CDTI</b> » - Credit institution authorised in accordance with Directive 2013/36/EU of the European Parliament and of the Council (1) or Council Regulation (EU) No 1024/2013 (2) or a third-country entity which would require authorisation or registration in accordance with that legislative act  « <b>INVF</b> » - Investment firm authorized in accordance with Directive 2014/65/EU of the European Parliament and of the Council (3) or a third-country entity which would require authorisation or registration in accordance with that legislative act  « <b>INUN</b> » - Insurance undertaking authorized in accordance with Directive 2009/138/EC of the European Parliament and of the Council (4) (Solvency II) or a third-country entity which would require authorisation or registration in accordance with that legislative act  « <b>AIFD</b> » - AIF managed by AIFMs authorized or registered in accordance with Directive 2011/61/EU of the European Parliament and of the Council (5) or a third- country entity which would require authorisation or registration in accordance with that legislative act  « <b>ORPI</b> » - Institution for occupational retirement provision authorized or registered in accordance with Directive 2003/41/EC of the European Parliament and of the Council (6) or a third-country entity which would require

Field S/N	Field	Description
		<p>authorisation or registration in accordance with that legislative act</p> <p>«<b>CCPS</b>» - Central counterparty authorized in accordance with Regulation (EU) No 648/2012 of the European Parliament and of the Council (7) or a third-country entity which would require authorisation or registration in accordance with that legislative act</p> <p>«<b>REIN</b>» - Reinsurance undertaking authorized in accordance with Solvency II or a third-country entity which would require authorisation or registration in accordance with that legislative act</p> <p>«<b>CSDS</b>» - Central securities depository authorized in accordance with Regulation (EU) No 909/2014 of the European Parliament and of the Council (8) or a third-country entity which would require authorisation or registration in accordance with that legislative act</p> <p>«<b>UCIT</b>» - UCITS and its management company, authorized in accordance with Directive 2009/65/EC of the European Parliament and of the Council (9) or a third- country entity which would require authorisation or registration in accordance with that legislative act</p> <p>In case the previous field is populated with <b>N</b>, values can be the following:</p> <p>«<b>A</b>» - Agriculture, forestry and fishing  «<b>B</b>» - Mining and quarrying  «<b>C</b>» - Manufacturing  «<b>D</b>» - Electricity, gas, steam and air conditioning supply  «<b>E</b>» - Water supply, sewerage, waste management and remediation activities  «<b>F</b>» - Construction  «<b>G</b>» - Wholesale and retail trade, repair of motor vehicles and motorcycles  «<b>H</b>» - Transportation and storage  «<b>I</b>» - Accommodation and food service activities  «<b>J</b>» - Information and communication  «<b>K</b>» - Financial and insurance activities  «<b>L</b>» - Real estate activities  «<b>M</b>» - Professional, scientific and technical activities  «<b>N</b>» - Administrative and support service activities  «<b>O</b>» - Public administration and defence; compulsory social security  «<b>P</b>» - Education  «<b>Q</b>» - Human health and social work activities</p>

Field S/N	Field	Description
		«R» - Arts, entertainment and recreation «S» - Other service activities «T» - Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use «U» - Activities of extraterritorial organizations and bodies
14	<b>Additional sector classification</b>	Concerns the field 1.6 of EU 2015/2365. If the previous field has one of the following values: 'UCIT', 'AIFD', 'K' or 'L', it must be populated with one of the following values: 'ETFT', 'MMFT', 'REIT' or 'OTHR'. 4 alphabetic characters Otherwise <b>blank</b> .
15	<b>Counterparty Country Code</b>	The two digit country code that declare the country of the counterparty

\* Used for reporting lending transactions (SL).

The above file should be used whenever there is a change in the member's customer data so that reports can be produced correctly

In addition, if the "Reporting" field is "Y", the Member declares that he has been delegated to report customer transactions and at the same time provides the corresponding authorization to AthexClear.

**Caution:**

**The Clearing Member must register at the SFTR service application, the Client's file, at least one business day before the conclusion of the SFT transaction.**

The file should include a first row with headers. The encoding of the file should be UTF-8.

The above file will be submitted by an authorized user of the Clearing Member at the web application of the SFTR service.

**5.2. Customer Details of the collaterals per customer (position account) for transactions cleared by ATHEXCLEAR**

In order to report the above-mentioned details, a "CSV"-type file should be created by the Clearing Members, in which the fields are separated by ";" and which will have the following format:

Field S/N	Field	Description
1	Date	The date of transactions under ISO 8601 (format YYYY-MM-DD).
2	Member	The 10-digit of the DSS Member Code
3	Position Account	The position account of the customer or the Clearing Member itself, in case of a Clearing Member's own account
4	Margin	Number, including up to 5 decimal digits. If there is a decimal separator, then a dot should be used «.»
5	Currency of Margin	ISO 4217 code of currency (EUR)
6	Excess Collateral	Number, including up to 5 decimal digits. If there is a decimal separator, then a dot should be used «.»
7	Currency of Excess Collateral	ISO 4217 code of currency (EUR)

**Caution:**

The file should include a first row with headers. The encoding of the file should be UTF-8.

The above file will be submitted by an authorized user of the Clearing Member at the web application of the SFTR service.

## 6. Information for the procurement of the SFTR service for transactions not cleared by ATHEX Clear

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### 6.1. Report file format

For Clearing Members wishing to report transactions through the ATHEXClear service, which are carried out either over the counter or in other markets, such option is possible, provided they use the Trade Repository's appropriate format given from AthexClear

### 6.2. Format for file with customer LEI for non-ATHEX Clear transactions (S013)

In this case, the only information required is the customer's LEI, so that it is added to the list of customers with LEIs that are able to send reports through ATHEXClear.

In order to refer such customers' LEIs to ATHEX Clear, an "CSV" -type file should be created by the Clearing Members, in which the fields are separated by ";" and which will have the following format:

Field S/N	Field	Description
1	<b>Action</b>	<b>A:</b> Add, Add new client <b>U:</b> Update, Update client details <b>D:</b> Delete, Delete client
2	<b>LEI</b>	Client's LEI (up to 20 characters)
3	<b>Name</b>	Client's name (up to 45 characters)
4	<b>Effective date</b>	Date of change under ISO 8601 (YYYY-MM-DD)

**Caution:**

The file should include a first row with headers. The encoding of the file should be UTF-8.

## 7. Application for participation of Clearing Member in the Service

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On the service webpage at the ATHEX website:

[SFTR | ATHEX](#)

the application for the participation in the service is posted along with the general terms and information regarding the charges.