

# **ANNEX A**

# **SERVICE TECHNICAL**

# **SPECIFICATIONS**

# **SFTR**

**VERSION 1.8**

APRIL 2026



**EURONEXT CLEARING**

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## Version History

Version	Date	Description / Changes
1.0	23 June 2020	Initial Version
1.1	2 July 2020	Clarifications regarding field "Branch EEA" in paragraph 5.1
1.2	3 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	2 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 SL transactions and Event ID N (Corporate Action) Addition of clarification for the population of fields in case of Corporate Action
1.8	06 April 2026	Rebranding of ATHEXClear to Euronext Clearing Athens

# 1. Introduction

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 Euronext Clearing Athens intends to report the transactions thereof.

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

# 2. Reporting requirements under the SFTR Regulation

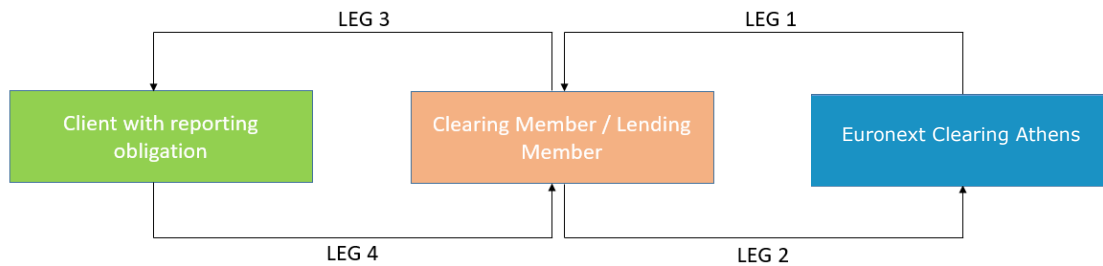
## 2.1 Scope of Application

The reporting requirements concern the Securities Financing Transactions Market.

## 2.2 Stock Trading Reporting Procedure

Based on the way the Euronext Athens Securities Lending Mechanism operates, and the role of Euronext Clearing Athens as a central counterparty, every transaction that takes place has as counterparties, for the needs of transaction reporting, the Clearing Member, the Euronext Clearing Athens 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 cancelled 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 Euronext Clearing Athens), 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

### 3.1 Service Description

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

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

Through this service, the Clearing Member may assign to Euronext Clearing Athens 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 Euronext Athens Securities Borrowing – Lending Market with Euronext Clearing Athens 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 Euronext Athens 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 Euronext Athens 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).

Euronext Clearing Athens 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 Euronext Clearing Athens or in cooperation with the Clearing Member, if required.

The daily flow of the files that are sent by Euronext Clearing Athens 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 Euronext Clearing Athens to report the positions and transactions (since the specific information is missing) and for this reason the Euronext Clearing Athens can't offer to the Clearing Members the service of generation and submission of the reports.

For transactions that are not cleared by Euronext Clearing Athens 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 Euronext Clearing Athens to forward such data to TR. The format of the files relating to transactions which are not cleared by Euronext Clearing Athens is described in Paragraph 6.

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

In this paragraph, reference is made only to the transactions cleared by Euronext Clearing Athens. The aim is to describe the way Euronext Clearing Athens will report its transactions, in order for the Clearing Members contracting with Euronext Clearing Athens 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 SL it is populated with the Application SN*, while for SB and RA with Instruction SN. It is populated with zeros «0» at the left so the final length to be 10
Event ID*	2	TR: For SL transactions EX: For Exercise in SL	For SL products it is populated with TR for transactions, EX for Exercise, AS for

		AS: For Assign in SL NN: For Corporate Action in SL SB: For SB products RA: For RA products	Assign and NN for Corporate Action. For SB products it is populated with SB. For RA products it is populated with RA
Buy or Sell	1	B: For Buy S: For Sell	Defined according to whether the transaction between CM and Euronext Clearing Athens is buying or selling for the CM
Part of the Transaction	1	C: Transaction between Euronext Clearing Athens and Clearing Member M: 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	E01XADE	Fixed price. Is the market MIC
Reference Type	1	P	Fixed price for all position reports
Clearing 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	SB: For SB, RA products SL: For lending	Indicates which product the position concerns

Stock ISIN	12	Stock ISIN code	
Part of the Position	1	1: Position between Euronext Clearing Athens and Clearing Member 2: Position between Clearing Member and Client	It shows whether it concerns the position between Euronext Clearing Athens 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 blank in transactions between Euronext Clearing Athens 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, Euronext Clearing Athens uses the ISIN and CFI codes in the fields regarding the identification of the stocks that are underlying to the Euronext Athens Securities Lending products. A more detailed description follows in paragraph 4.5 entitled "Description of Common Fields for the reports of Euronext Clearing Athens".

## 4.4 Euronext Clearing Athens LEI code

LEI code of the Euronext Clearing Athens is **213800IW53U9JMJ4QR40**.

## 4.5 Description of Common Fields regarding the reports of Euronext Clearing Athens

The following table presents the common fields of the reports as they are populated by Euronext Clearing Athens:

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 ISIN 12-character alphanumeric code
2.42	Classification of a security	ISO 10692 CFI, 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, 'OEUQ' for all the other stocks
2.56	Loan value	Closing price of the stock market of Euronext Athens for the stock regarding the report * Number of stocks in the transaction
2.57	Market value	Closing price of the stock market of Euronext Athens 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) BLANK For POSC (TCTN level) FALSE
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) NTAV For NEW (PSTN level) BLANK
2.97	Portfolio code	<ul style="list-style-type: none"> <li>• For Euronext Clearing Athens's reports with the CM as a counterparty: CM code (10-digit DSS code)</li> <li>• For CM's reports with Euronext Clearing Athens 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> </ul>

		<ul style="list-style-type: none"> <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	'NEWT' - New 'MODI' - Modification 'VALU' - Valuation 'POSC' - Position component 'EROR' - Error 'CORR' - Correction 'ETRM' - Termination / Early Termination
2.99	Level	'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 Euronext Clearing Athens 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
1.1	Reporting Timestamp	Date and time of the submission of the report in Trade Repository, 'YYYY-MM-DDThh:MM:SSZ'
1.2	Report submitting entity	213800IW53U9JMJ4QR40
1.3	Reporting Counterparty	LEI of the counterparty in the report to be submitted
1.11	Other counterparty	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 Euronext Athens (SL, SB and RA)
2.1	Unique Transaction Identifier ('UTI')	UTI
2.3	Event date	Date in which the SFT of the report took place YYYY-MM-DD

2.57	Market Value	Closing price of the stock market of Euronext Athens for the stock at the day of valuation * Number of stocks in the transaction
2.98	Action Type	'VALU' – Valuation

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

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

Note that:

- Euronext Clearing Athens 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 Euronext Athens
- 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 Euronext Clearing Athens
- **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 Euronext Clearing Athens 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 Euronext Clearing Athens's reports with the CM as a counterparty: CM code (10-digit DSS code)</li> <li>• For CM's reports with Euronext Clearing Athens 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 Euronext Clearing Athens’s reports with the CM as a counterparty: Blank</li> <li>• For CM’s reports with Euronext Clearing Athens as a counterparty: Sum of margins of all Clearing Accounts. In case of Member in Lending Securities market: Blank</li> <li>• For CM’s reports with Client as a counterparty: Blank</li> <li>• For Client’s reports with CM as a counterparty: Calculated margin for the Position Account (or the value that has been registered by the CM via file upload)</li> <li>• For transaction reports in SL products: Blank</li> </ul>
3.9	Currency of the initial margin posted	Blank if the previous field is blank, else EUR
3.10	Variation margin posted	<ul style="list-style-type: none"> <li>• for Euronext Clearing Athens’s reports with the member as a counterparty: <ul style="list-style-type: none"> <li>○ not populated (blank) if the CM is debited</li> <li>○ The sum of the credit settlement amount if the CM is credited that specific day</li> </ul> </li> <li>• for the member reports with Euronext Clearing Athens as a counterparty: <ul style="list-style-type: none"> <li>○ not populated(blank) if the CM is credited</li> <li>○ the sum of the debit settlement amount if the CM is debited that specific day</li> </ul> </li> <li>• for the member reports with the investor as a counterparty: <ul style="list-style-type: none"> <li>○ not populated(blank) if the investor is debited that specific day</li> <li>○ The credit settlement amount calculated by Euronext Clearing Athens if the Position Account is credited that specific day</li> </ul> </li> <li>• for investor reports with the member as a counter party: <ul style="list-style-type: none"> <li>○ not populated if the Client is credited that specific day</li> <li>○ the sum of the debit settlement amount if the Position Account is debited that specific day</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 (blank) if the previous field is blank or else EUR
3.12	Initial margin received	<ul style="list-style-type: none"> <li>• for Euronext Clearing Athens’s reports with the Clearing Member as a counterparty: Sum of Clearing Accounts Margins. Blank in case of SL member</li> <li>• for the Clearing Member reports with Euronext Clearing Athens as a counterparty: blank</li> <li>• for the member reports with the investor as a counterparty: Calculated margin for the specific Position Account (or value declared by the Clearing Member via collateral file).</li> <li>• for investor reports with the Clearing Member as a counterparty: blank</li> <li>• Blank for reports in SL transactions</li> </ul>
3.13	Currency of the initial margin received	Not populated (blank) if the previous field is blank or else EUR

3.14	Variation margin received	<ul style="list-style-type: none"> <li>• for the Euronext Clearing Athens reports with the Clearing Member as a counterparty: <ul style="list-style-type: none"> <li>○ not populated (blank) if the Clearing Member is credited</li> <li>○ The sum of the debit settlement amount if the CM is debited the specific day</li> </ul> </li> <li>• for the Clearing Member reports with Euronext Clearing Athens as a counterparty: <ul style="list-style-type: none"> <li>○ not populated (blank) if the Clearing Member is debited</li> <li>○ the sum of the credit settlement amount if the Clearing Member is credited the specific day</li> </ul> </li> <li>• for the Clearing Member reports with the investor as a counterparty: <ul style="list-style-type: none"> <li>○ not populated (blank) if the investor is credited the specific day</li> <li>○ The debit settlement amount calculated by Euronext Clearing Athens if the Position Account is debited the specific day</li> </ul> </li> <li>• for Investor's reports with the Clearing Member as a counterparty: <ul style="list-style-type: none"> <li>○ not populated (blank) if the investor is debited the specific day</li> <li>○ the sum of the credit settlement amount if the Position Account is credited the specific day</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	Currency of the variation margins received	Not populated (blank) if the previous field is blank or else EUR
3.16	Excess collateral posted	<ul style="list-style-type: none"> <li>• for the Euronext Clearing Athens reports with the member as a counterparty: blank</li> <li>• for the Clearing Member reports with Euronext Clearing Athens 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: blank</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 blank</li> </ul>
3.17	Currency of the excess collateral posted	Not populated (blank) if the previous field is blank or else EUR
3.18	Excess collateral received	<ul style="list-style-type: none"> <li>• for the Euronext Clearing Athens reports with the Clearing Member as a counterparty: Sum of posted collateral for all Clearing Accounts minus sum of calculated margins for all Clearing Accounts</li> <li>• for the Clearing Member reports with Euronext Clearing Athens as a counterparty: blank</li> <li>• for the Clearing Member reports with the investor as a counterparty: Excess collateral declared for the specific Position Account by the Clearing Member via collateral file or else zero</li> <li>• for investor reports with the member as a counterparty: blank</li> </ul>

- For SL always blank

3.19	Currency of the excess collateral received	Not populated (blank) if the previous field is blank or else EUR
3.20	Action type	NEWT, MARU, EROR, CORR

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

If the Clearing Member delegates Euronext Clearing Athens to report the Clearing Member's transactions, the Clearing Member should complete and inform Euronext Clearing Athens 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 Euronext Clearing Athens, in order to report the transactions.

Clearing Member must notify Euronext Clearing Athens 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 Euronext Clearing Athens 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 Euronext Clearing Athens

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	Member Code	The Member's ten-digit code (up to 10 characters)
2	Action	A: Add, Add new client U: Update, Update client details D: Delete, Delete client
3	Position Account	The position account of the customer or the Member itself, in case of own account (up to 20 characters)
4	Securities Account	Client's Securities Account * (up to 10 characters)
5	Natural or Legal person	L: For legal entities N: For natural person
6	LEI	The clearing code holder's LEI, in case the holder is a legal person, otherwise blank (up to 20 characters)

7	Description for Legal Entities	Up to 45 characters
8	EEA	Y: If Client resides in European Economic Area (EEA) N: otherwise
9	Branch EEA	Populated if field 8 is «N», else BLANK Y: If the branch resides in European Economic Area (EEA) N: otherwise
10	Branch Country	If field 9 is Y, it is populated with the two digit country code where the branch through which the transaction is concluded resides, otherwise blank (if field 9 is N)
11	Reporting	Y: If Euronext Clearing Athens is delegated to report transactions on behalf of its Client N: If Euronext Clearing Athens is not delegated to report transactions on behalf of its Client, or if Client is natural person

**THE FOLLOWING FIELDS (12-14) ARE COMPLETED ONLY IF THE REPORTING FIELD IS "Y", OTHERWISE THEY ARE LEFT BLANK**

12	Nature of the counterparty	Concerns field 1.4 of EU 2015/2365  F: Financial Counterparty N: Non Financial Counterparty
13	Client Corporate Sector	Concerns field 1.5 of EU 2015/2365  In case the previous field is populated with F:  «CDTI» - 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  «INVF» - 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  «INUN» - 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  «AIFD» - 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  «ORPI» - 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 authorisation or registration in accordance with that legislative act

«CCPS» - 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

«REIN» - 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

«CSDS» - 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

«UCIT» - 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

In case the previous field is populated with N, values can be the following:

«A» - Agriculture, forestry and fishing  
«B» - Mining and quarrying  
«C» - Manufacturing  
«D» - Electricity, gas, steam and air conditioning supply  
«E» - Water supply, sewerage, waste management and remediation activities  
«F» - Construction  
«G» - Wholesale and retail trade, repair of motor vehicles and motorcycles  
«H» - Transportation and storage  
«I» - Accommodation and food service activities  
«J» - Information and communication  
«K» - Financial and insurance activities  
«L» - Real estate activities  
«M» - Professional, scientific and technical activities  
«N» - Administrative and support service activities  
«O» - Public administration and defence; compulsory social security  
«P» - Education  
«Q» - Human health and social work activities  
«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	Additional sector classification	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, blank.
15	Counterparty Country Code	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 Euronext Clearing Athens.

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 Euronext Clearing Athens

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 Euronext Clearing Athens**

### **6.1 Report file format**

For Clearing Members wishing to report transactions through the Euronext Clearing Athens 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 Euronext Clearing Athens.

## 6.2 Format for file with customer LEI for non-Euronext Clearing Athens 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 Euronext Clearing Athens.

In order to refer such customers' LEIs to Euronext Clearing Athens, 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	Action	A: Add, Add new client U: Update, Update client details D: Delete, Delete client
2	LEI	Client's LEI (up to 20 characters)
3	Name	Client's name (up to 45 characters)
4	Effective date	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

On the service webpage at the Euronext Athens website:

<https://athens.euronext.com/en/solutions-and-services/technology/sftr>

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