

**SFTR Reporting Questionnaire**

Note: If you are completing this in the capacity of being an agent lender, please fill this questionnaire on behalf of all your funds.

1. **Counterparty LE Specific**

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**A1. General Information**

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| **LEI:** Please confirm the Legal Entity Identifier of the legal entity you represent *­* |
| **LEI**: |

**Note:**

**Entity Classification**

A “financial counterparty” is defined under SFTR to include EU regulated entities such as an investment firm, a credit institution (i.e., a bank), an insurance / reinsurance undertaking, an undertaking for collective investments in transferable securities (UCITS), an alternative investment fund (AIF), an institution for occupational retirement provision, a central counterparty or a central securities depository and equivalent third-country entities.

A “non-financial counterparty” is an undertaking established in the EU or in a third country that is not a financial counterparty.

**\*Important: If you are a non-financial counterparty, please confirm if you do not exceed the limits of at least two out of the following three criteria:**

1. Balance Sheet Total: EUR 20m;
2. Net Turnover: EUR 40m; or
3. Average number of employees during financial year: 250

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| **LEI Classification:** Please confirm your classification under SFTR: ‘FC' - Financial counterparty  'NFC' - Non-financial counterparty - Large  'NFC' - Non-financial counterparty - Small |

**A2. Sector Classification**

**A2.1 Applicable only if you are considered FC:**

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| **Sector classification for FC:** If you are considered FC,could you select your sector under SFTR below? | |
| ‘CDTI’: Credit institution |  |
| ‘INUN’: Insurance undertaking |  |
| ‘REIN’: Reinsurance undertaking |  |
| ‘INVF’: Investment firm |  |
| ‘AIFD’: AIF managed by AIFM(s) |  |
| ‘UCIT’: UCITS and Manco |  |
| ‘ORPI’: Institution for occupational retirement provision |  |
| ‘CCPS’: Central counterparty |  |
| ‘CSDS’: Central securities depository |  |

**A2.2 Applicable only if you are considered small NFC:**

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| **Small NFC Classification:** If you are considered Small NFC,could you select your sector under SFTR below? | |
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| ‘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 |  |
| **Additional sector classification**  If you are considered NFC,and your sector of classification is either ***‘K’ – Financial and insurance activities*** or ‘***L’ – Real estate activities***, could you specify the additional classification of your organization?  Exchange-Traded Fund (ETF)  Money Market Fund (MMF)  Real Estate Investment Trust (REIT)  Other | |

1. **UTI related information**

**B1. UTI Generation**

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| **B1.1** Please confirm if you agree for UTI generation as per the principles set out in the Final Report issues by ESMA on 31st March 2017 (<https://www.esma.europa.eu/sites/default/files/library/esma70-708036281-82_2017_sftr_final_report_and_cba.pdf> page no. 74) Yes  No |

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| **B1.2** In case of bilateral trades where B1.1 is not valid, Please confirm if you agree with NatWest Markets to be the UTI generator: Yes  No |

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| **B1.3** If the answer to B1.2 is ‘No’, please propose an alternative.  \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ |

**B2. UTI Exchange**

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| **B2.1** If trade is not executed on trade venue or Cleared, please confirm if you agree to exchange the UTI via existing confirmation methods: Yes  No |

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| **B2.2** If the answer to B2.1 is ‘No’, please propose an alternative  \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ |

1. **Back loading**

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| Please confirm if your entity plans to backload:  ‘A’: As of your respective go live date (“G”)  ‘B’ : Between G+180 and G+189  ‘C’ : At another interim point between G and G+180  **If the answer is ‘C’:** The specific chosen time is \_\_\_\_\_\_\_\_\_  **The rationale for the selection is \_\_\_\_\_\_\_\_** |

1. **Lifecycle Reporting**

**D1. Collateral Management**

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| **D1.1** In case of an agreement to change haircut or initial margin on fixed term or open repo, Natwest Markets would prefer to keep the contract unchanged and the event to be reported as part of daily COLU.  ‘A’: Do you agree to the above approach? (Yes/No) \_\_\_\_ ‘B’: In case the answer to the above is ‘No’, please provide a rationale. \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ |

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| **D1.2** In case of substitution of collateral, Natwest Markets prefer to terminate the existing repo and book a fresh repo with different collateral (on T or T+1).  ‘A’: Do you agree to the above approach? (Yes/No) \_\_\_\_ ‘B’: In case the answer to the above is ‘No’, please provide a rationale. \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ |

**E1. Transaction Management**

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| **E1.1** In case of increase or reduction size of an open repo, Natwest Markets would prefer to modify the existing contract instead of booking a fresh repo.  A’: Do you agree to the above approach? (Yes/No) \_\_\_\_ ‘B’: In case the answer to the above is ‘No’, please provide a rationale. \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ |