



Usage Guideline

auth.085.001.02_ESMAUG_1.0.0

SFTR - Counterparty and TR data exchange 2021

This document describes a usage guideline restricting the base message auth.085.001.02. You can also consult this [information online](#).

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19 July 2021

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Message Functionality

Collection Description

SFTR - Counterparty and TR data exchange 2021 ([link](#))

Usage Guideline Description

auth.085.001.02_ESMAUG_1.0.0 ([link](#))

The SecuritiesFinancingReportingMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority (CA) or or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the securities financing transactions.

Outline

The auth.085.001.02_ESMAUG_1.0.0 message is composed of 2 building blocks

a - Business Application Header V01 (head.001.001.01)

The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.

A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:

" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.

" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.

" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.

" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.

Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.

b - Document

About this document

Legend

| Abbreviation | Term | Description |
|--------------|--------------------|---|
| X | Excluded | An optional field or element must not be populated. |
| I | Ignored | A field or element could be populated but is ignored by the receiver. |
| [x..y] | Multiplicity | A field or element multiplicity has changed. |
| FV | Fixed Value | A field or element must contain a given value. |
| T/C | Type / Code Change | A user-defined datatype replaces an existing simple datatype. |
| A | Element Added | A field or element has been added. |

| Header | Description |
|--------------------|-----------------------------------|
| Index | Element reference |
| LvL | Element nesting in tree hierarchy |
| Name | Element name |
| XML Tag | Element XML tag |
| Mult | Element multiplicity |
| Type / Code | Element formatting |
| Rest | Restriction type |
| Additional details | Other restriction specifics |

| Type/Code Notation | Describes the Element | Examples |
|------------------------|---|--------------------------------|
| text{m,M} | minimum (m) and maximum (M) length | text{1,35} |
| text{L} | maximum (L) length, minimum length is 0 | test{10} |
| m <= decimal <= M | minimum (m) and maximum (M) values | 0.01 <= decimal <= 9999.99 |
| fd = F, td = T | maximum fractional (F) and total (T) number of digits | fd = 2, td = 11 |
| <<regular expression>> | regular expression pattern | [A-Z]{6,6}([A-Z0-9]{3,3}){0,1} |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|--|-------------|--------|-----------------|--------|--------------------|
| | 0 | Full Message | | [1..1] | | | |
| | 1 | Business Application Header V01 (head.001.001.01) | <AppHdr> | [0..1] | | | |
| | 2 | From | <Fr> | [1..1] | Choice | | |
| | 3 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 4 | Identification | <ld> | [0..1] | Choice | | |
| | 5 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 6 | Other | <Othr> | [0..*] | | | |
| | 7 | Identification | <ld> | [1..1] | text{1,35} | | |
| | 7 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 8 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 8 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 7 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 2 | To | <To> | [1..1] | Choice | | |
| | 3 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 4 | Identification | <ld> | [0..1] | Choice | | |
| | 5 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 6 | Other | <Othr> | [0..*] | | | |
| | 7 | Identification | <ld> | [1..1] | text{1,35} | | |
| | 7 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 8 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 8 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 7 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 2 | Business Message Identifier | <BizMsgldr> | [1..1] | text{1,35} | | |
| | 2 | Message Definition Identifier | <MsgDefldr> | [1..1] | text{1,35} | | |
| | 2 | Creation Date | <CreDt> | [1..1] | dateTime .*Z | | |
| | 2 | Related | <Rltd> | [0..1] | | | |
| | 3 | From | <Fr> | [1..1] | Choice | | |
| | 4 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 5 | Identification | <ld> | [0..1] | Choice | | |
| | 6 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 7 | Other | <Othr> | [0..*] | | | |
| | 8 | Identification | <ld> | [1..1] | text{1,35} | | |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|---|--|--------|-----------------|--------|--|
| | 8 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 9 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 9 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 8 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 3 | To | <To> | [1..1] | Choice | | |
| | 4 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 5 | Identification | <Id> | [0..1] | Choice | | |
| | 6 | Organisation Identification | <Orgld> | [1..1] | | | |
| | 7 | Other | <Othr> | [0..*] | | | |
| | 8 | Identification | <Id> | [1..1] | text{1,35} | | |
| | 8 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 9 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 9 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 8 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 3 | Business Message Identifier | <BizMsgldr> | [1..1] | text{1,35} | | |
| | 3 | Message Definition Identifier | <MsgDefldr> | [1..1] | text{1,35} | | |
| | 3 | Creation Date | <CreDt> | [1..1] | dateTime .*Z | | |
| | 1 | Document | | [1..1] | | | |
| | 2 | Securities Financing Reporting Margin Data Transaction State Report V02 (auth.085.001.02) | <SctiesFincgRptg MrgnDataTxStatR pt> | | | | |
| | 3 | Trade Data | <TradData> | [1..1] | Choice | | |
| | 4 | State | <Stat> | [1..*] | | | |
| | 5 | Technical Record Identification | <TechRcrld> | [0..1] | text{1,140} | [1..1] | |
| | 5 | Reporting Date Time | <RptgDtTm> | [1..1] | dateTime | | Annotation: RTS field - Field: 1 - Table: 3 |
| | 5 | Event Date | <EvtDt> | [1..1] | date | | Annotation: RTS field - Field: 2 - Table: 3 |
| | 5 | Counterparty | <CtrPty> | [1..1] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-------------------------------|----------------------|--------|-----------------------------------|--------|--|
| | 6 | Reporting Counterparty | <RptgCtrPty> | [1..1] | Choice | | Annotation: RTS field - Field: 4 - Table: 3 |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 6 | Other Counterparty | <OthrCtrPty> | [1..1] | Choice | | Annotation: RTS field - Field: 6 - Table: 3 |
| | 7 | Legal | <Lgl> | [1..1] | Choice | | |
| | 8 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Natural | <Ntrl> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |
| | 9 | Identification | <Id> | [1..1] | text{1,72} | T/C | Type Changed: text{1,50} |
| | 6 | Report Entity Responsible For | <NttyRspnsblFor Rpt> | [0..1] | Choice | | Annotation: RTS field - Field: 5 - Table: 3 |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 6 | Report Submitting Entity | <RptSubmitgNtty> | [0..1] | Choice | [1..1] | Annotation: RTS field - Field: 3 - Table: 3 |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|-------------------------------------|------------------|--------|-----------------------------------|------|---|
| | 5 | Collateral Portfolio Identification | <CollPrtflId> | [1..1] | text{1,52} | | Annotation: RTS field - Field: 7 - Table: 3 |
| | 5 | Posted Margin Or Collateral | <PstdMrgnOrColl> | [0..1] | | | |
| | 6 | Initial Margin Posted | <InitlMrgnPstd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: RTS field - Field: 8 - Table: 3 |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | Annotation: RTS field - Field: 9 - Table: 3 |
| | 6 | Variation Margin Posted | <VartnMrgnPstd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: RTS field - Field: 10 - Table: 3 |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | Annotation: RTS field - Field: 11 - Table: 3 |
| | 6 | Excess Collateral Posted | <XcssCollPstd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: RTS field - Field: 16 - Table: 3 |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | Annotation: RTS field - Field: 17 - Table: 3 |
| | 5 | Received Margin Or Collateral | <RcvdMrgnOrColl> | [0..1] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|----------------------------|-----------------|--------|-----------------------------------|------|---|
| | 6 | Initial Margin Received | <InitlMrgnRcvd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: RTS field - Field: 12 - Table: 3 |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | Annotation: RTS field - Field: 13 - Table: 3 |
| | 6 | Variation Margin Received | <VartnMrgnRcvd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: RTS field - Field: 14 - Table: 3 |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | Annotation: RTS field - Field: 15 - Table: 3 |
| | 6 | Excess Collateral Received | <XcssCollRcvd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: RTS field - Field: 18 - Table: 3 |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | Annotation: RTS field - Field: 19 - Table: 3 |
| | 5 | Contract Modification | <CtrctMod> | [1..1] | | | |
| | 6 | Action Type | <ActnTp> | [1..1] | text | | Annotation: RTS field - Field: 20 - Table: 3 |
| | 7 | Correction | | | CORR | | |
| | 7 | New Transaction | | | NEWT | | |
| | 7 | Margin Update | | | MARU | | |
| | 7 | Error | | | EROR | | |

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