



## Usage Guideline

# **auth.070.001.02\_ESMAUG\_1.1.0**

## SFTR - Counterparty and TR data exchange 2021

This document describes a usage guideline restricting the base message auth.070.001.02. You can also consult this [information online](#).

Published by ESMA and generated by [MyStandards](#).

Status: Final

10 January 2022

|                              |           |
|------------------------------|-----------|
| <b>Table of Content</b>      | <b>2</b>  |
| <b>Message Functionality</b> | <b>3</b>  |
| <b>About this document</b>   | <b>6</b>  |
| <b>Usage Guideline</b>       | <b>7</b>  |
| <b>Legal Notices</b>         | <b>21</b> |

# Message Functionality

## Collection Description

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

## Usage Guideline Description

auth.070.001.02\_ESMAUG\_1.1.0 ([link](#))

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

## Outline

In the Collection SFTR - Counterparty and TR data exchange 2021, the message auth.070.001.02\_ESMAUG\_1.1.0 is composed of an optional Business Application Header V01 (head.001.001.01) and a Document.

### Business Application Header V01 (head.001.001.01)

The Business Application Header V01 (head.001.001.01) is composed of 13 elements.

#### a - Character Set

Contains the character set of the text-based elements used in the Business Message.

#### b - From

The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

#### c - To

The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

#### d - Business Message Identifier

Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

#### e - Message Definition Identifier

Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

**f - Business Service**

Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

**g - Creation Date**

Date and time when this Business Message (header) was created.

Note Times must be normalized, using the "Z" annotation.

**h - Copy Duplicate**

Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

**i - Possible Duplicate**

Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

**j - Priority**

Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

**k - Signature**

Contains the digital signature of the Business Entity authorised to sign this Business Message.

**l - Related**

Specifies the Business Application Header of the Business Message to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

**m - CrossElementComplexRule : RelatedPresentWhenCopyDupl**

Related MUST contain the relevant BusinessMessageHeader elements of the BusinessMessage to which this BusinessMessage relates.

If CopyDuplicate is present, then Related MUST be present.

**Document - Securities Financing Reporting Transaction Margin Data Report V02  
(auth.070.001.02)**

The Document - Securities Financing Reporting Transaction Margin Data Report V02 (auth.070.001.02) is composed of 2 elements.

**a - Trade Data**

Set of data concerning the reporting trade.

**b - Supplementary Data**

Additional information that can not be captured in the structured fields and/or any other specific block.

## 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 | Level | Name   | XML Tag     | Mult   | Type / Code     | Rest | Additional details |
|-------|-------|--|-------------|--------|-----------------|------|--------------------|
|       | 0     | Full Message   |             | [1..1] |                 |      |                    |
|       | 1     | Business Application Header V01<br>(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<br>.*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<br>.*Z |        |   |
|       | 1   | Document  |                                    | [1..1] |                 |        |   |
|       | 2   | Securities Financing Reporting<br>Transaction Margin Data Report V02<br>(auth.070.001.02) | <SctiesFincgRptg<br>TxMrgnDataRpt> |        |                 |        |   |
|       | 3   | Trade Data  | <TradData>                         | [1..1] | Choice          |        |   |
|       | 4   | Report  | <Rpt>                              | [1..*] | Choice          |        |   |
|       | 5   | New   | <New>                              | [1..1] |                 |        | Annotation:<br>RTS field<br><br>- Field: 20<br>- Table: 3<br>-----<br>Annotation:<br>Usage<br><br>- Usage: A new margin balance, in which case it will be<br>identified as 'new'. |
|       | 6   | Technical Record<br>Identification  | <TechRcrld>                        | [0..1] | text{1,140}     | [1..1] |   |



| Index | Level | Name                   | XML Tag      | Mult   | Type / Code                       | Rest r | Additional details   |
|-------|-------|------------------------|--------------|--------|-----------------------------------|--------|--|
|       | 6     | Reporting Date Time    | <RptgDtTm>   | [1..1] | dateTime                          | T/C    | Annotation:<br>RTS field<br><br>- Field: 1<br>- Table: 3<br>-----<br>Type Changed:<br>dateTime<br>. *Z |
|       | 6     | Event Date             | <EvtDt>      | [1..1] | date                              |        | Annotation:<br>RTS field<br><br>- Field: 2<br>- Table: 3   |
|       | 6     | Counterparty           | <CtrPty>     | [1..1] |                                   |        |  |
|       | 7     | Reporting Counterparty | <RptgCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 4<br>- Table: 3   |
|       | 8     | LEI                    | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 7     | Other Counterparty     | <OthrCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 6<br>- Table: 3   |
|       | 8     | Legal                  | <Lgl>        | [1..1] | Choice                            |        |  |
|       | 9     | LEI                    | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 8     | Natural                | <Ntrl>       | [1..1] |                                   |        |  |
|       | 9     | Identification         | <Id>         | [1..1] |                                   |        |  |
|       | 10    | Identification         | <Id>         | [1..1] | text{1,72}                        | T/C    | Type Changed:<br>text{1,50}  |

| Index | Level | Name                                | XML Tag             | Mult   | Type / Code                       | Rest r | Additional details  |
|-------|-------|-------------------------------------|---------------------|--------|-----------------------------------|--------|---|
|       | 7     | Entity Responsible For Report       | <NttyRspnsblForRpt> | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 5<br>- Table: 3  |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |   |
|       | 7     | Report Submitting Entity            | <RptSubmitgNtty>    | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 3<br>- Table: 3  |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |   |
|       | 6     | Collateral Portfolio Identification | <CollPrtflld>       | [1..1] | text{1,52}                        |        | Annotation:<br>RTS field<br><br>- Field: 7<br>- Table: 3  |
|       | 6     | Posted Margin Or Collateral         | <PstdMrgnOrColl>    | [0..1] |                                   |        |   |
|       | 7     | Initial Margin Posted               | <InitlMrgnPstd>     | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |        | Annotation:<br>RTS field<br><br>- Field: 8<br>- Table: 3  |
|       | 8     | Xml Attribute Currency              | <Ccy>               |        | text<br>[A-Z]{3,3}                |        | Annotation:<br>RTS field<br><br>- Field: 9<br>- Table: 3  |
|       | 7     | Variation Margin Posted             | <VartnMrgnPstd>     | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |        | Annotation:<br>RTS field<br><br>- Field: 10<br>- Table: 3 |

| Index | Level | Name                             | XML Tag              | Mult   | Type / Code                       | Rest | Additional details  |
|-------|-------|----------------------------------|----------------------|--------|-----------------------------------|------|---|
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 11<br>- Table: 3 |
|       | 7     | Excess Collateral Posted         | <XcssCollPstd>       | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 16<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 17<br>- Table: 3 |
|       | 6     | Received Margin Or<br>Collateral | <RcvdMrgnOrColl<br>> | [0..1] |                                   |      |   |
|       | 7     | Initial Margin Received          | <InitlMrgnRcvd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 12<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 13<br>- Table: 3 |
|       | 7     | Received Variation Margin        | <VartnMrgnRcvd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 14<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 15<br>- Table: 3 |
|       | 7     | Received Excess Collateral       | <XcssCollRcvd>       | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 18<br>- Table: 3 |

| Index | Level | Name                            | XML Tag      | Mult   | Type / Code                       | Restr  | Additional details   |
|-------|-------|---------------------------------|--------------|--------|-----------------------------------|--------|--|
|       | 8     | Xml Attribute Currency          | <Ccy>        |        | text<br>[A-Z]{3,3}                |        | Annotation:<br>RTS field<br><br>- Field: 19<br>- Table: 3  |
|       | 5     | Error                           | <Err>        | [1..1] |                                   |        | Annotation:<br>RTS field<br><br>- Field: 20<br>- Table: 3<br>-----<br>Annotation:<br>Usage<br><br>- Usage: A cancellation of a wrongly submitted entire report, in which case, it will be identified as 'error'. |
|       | 6     | Technical Record Identification | <TechRcrdId> | [0..1] | text{1,140}                       | [1..1] |  |
|       | 6     | Reporting Date Time             | <RptgDtTm>   | [1..1] | dateTime                          | T/C    | Annotation:<br>RTS field<br><br>- Field: 1<br>- Table: 3<br>-----<br>Type Changed:<br>dateTime<br>. *Z   |
|       | 6     | Counterparty                    | <CtrPty>     | [1..1] |                                   |        |  |
|       | 7     | Reporting Counterparty          | <RptgCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 4<br>- Table: 3   |
|       | 8     | LEI                             | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 7     | Other Counterparty              | <OthrCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 6<br>- Table: 3   |
|       | 8     | Legal                           | <Lgl>        | [1..1] | Choice                            |        |  |

| Index | Level | Name                                | XML Tag             | Mult   | Type / Code                       | Rest r | Additional details   |
|-------|-------|-------------------------------------|---------------------|--------|-----------------------------------|--------|--|
|       | 9     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 8     | Natural                             | <Ntrl>              | [1..1] |                                   |        |  |
|       | 9     | Identification                      | <Id>                | [1..1] |                                   |        |  |
|       | 10    | Identification                      | <Id>                | [1..1] | text{1,72}                        | T/C    | Type Changed:<br>text{1,50}  |
|       | 7     | Report Entity Responsible For       | <NttyRspnsblForRpt> | [0..1] | Choice                            |        |  |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 7     | Report Submitting Entity            | <RptSubmitgNtty>    | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 3<br>- Table: 3   |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 6     | Collateral Portfolio Identification | <CollPrtflld>       | [1..1] | text{1,52}                        |        | Annotation:<br>RTS field<br><br>- Field: 7<br>- Table: 3   |
|       | 5     | Correction                          | <Crrctn>            | [1..1] |                                   |        | Annotation:<br>RTS field<br><br>- Field: 20<br>- Table: 3<br>-----<br>Annotation:<br>Usage<br><br>- Usage: A previously submitted report contains erroneous data fields, in which case the report correcting the erroneous data fields of the previous report shall be identified as 'correction'. |

| Index | Level | Name                            | XML Tag      | Mult   | Type / Code                       | Rest r | Additional details   |
|-------|-------|---------------------------------|--------------|--------|-----------------------------------|--------|--|
|       | 6     | Technical Record Identification | <TechRcrdId> | [0..1] | text{1,140}                       | [1..1] |  |
|       | 6     | Reporting Date Time             | <RptgDtTm>   | [1..1] | dateTime                          | T/C    | Annotation:<br>RTS field<br><br>- Field: 1<br>- Table: 3<br>-----<br>Type Changed:<br>dateTime<br>. *Z |
|       | 6     | Event Date                      | <EvtDt>      | [1..1] | date                              |        | Annotation:<br>RTS field<br><br>- Field: 2<br>- Table: 3   |
|       | 6     | Counterparty                    | <CtrPty>     | [1..1] |                                   |        |  |
|       | 7     | Reporting Counterparty          | <RptgCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 4<br>- Table: 3   |
|       | 8     | LEI                             | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 7     | Other Counterparty              | <OthrCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 6<br>- Table: 3   |
|       | 8     | Legal                           | <Lgl>        | [1..1] | Choice                            |        |  |
|       | 9     | LEI                             | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 8     | Natural                         | <Ntrl>       | [1..1] |                                   |        |  |
|       | 9     | Identification                  | <Id>         | [1..1] |                                   |        |  |
|       | 10    | Identification                  | <Id>         | [1..1] | text{1,72}                        | T/C    | Type Changed:<br>text{1,50}  |

| Index | Level | Name                                | XML Tag             | Mult   | Type / Code                       | Rest r | Additional details  |
|-------|-------|-------------------------------------|---------------------|--------|-----------------------------------|--------|---|
|       | 7     | Entity Responsible For Report       | <NttyRspnsblForRpt> | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 5<br>- Table: 3  |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |   |
|       | 7     | Report Submitting Entity            | <RptSubmitgNtty>    | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 3<br>- Table: 3  |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |   |
|       | 6     | Collateral Portfolio Identification | <CollPrtflld>       | [1..1] | text{1,52}                        |        | Annotation:<br>RTS field<br><br>- Field: 7<br>- Table: 3  |
|       | 6     | Posted Margin Or Collateral         | <PstdMrgnOrColl>    | [0..1] |                                   |        |   |
|       | 7     | Initial Margin Posted               | <InitlMrgnPstd>     | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |        | Annotation:<br>RTS field<br><br>- Field: 8<br>- Table: 3  |
|       | 8     | Xml Attribute Currency              | <Ccy>               |        | text<br>[A-Z]{3,3}                |        | Annotation:<br>RTS field<br><br>- Field: 9<br>- Table: 3  |
|       | 7     | Variation Margin Posted             | <VartnMrgnPstd>     | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |        | Annotation:<br>RTS field<br><br>- Field: 10<br>- Table: 3 |

| Index | Level | Name                             | XML Tag              | Mult   | Type / Code                       | Rest | Additional details  |
|-------|-------|----------------------------------|----------------------|--------|-----------------------------------|------|---|
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 11<br>- Table: 3 |
|       | 7     | Excess Collateral Posted         | <XcssCollPstd>       | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 16<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 17<br>- Table: 3 |
|       | 6     | Received Margin Or<br>Collateral | <RcvdMrgnOrColl<br>> | [0..1] |                                   |      |   |
|       | 7     | Initial Margin Received          | <InitlMrgnRcvd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 12<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 13<br>- Table: 3 |
|       | 7     | Received Variation Margin        | <VartnMrgnRcvd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 14<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 15<br>- Table: 3 |
|       | 7     | Received Excess Collateral       | <XcssCollRcvd>       | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 18<br>- Table: 3 |



| Index | Level | Name                            | XML Tag      | Mult   | Type / Code                       | Rest r | Additional details  |
|-------|-------|---------------------------------|--------------|--------|-----------------------------------|--------|---|
|       | 8     | Xml Attribute Currency          | <Ccy>        |        | text<br>[A-Z]{3,3}                |        | Annotation:<br>RTS field<br><br>- Field: 19<br>- Table: 3   |
|       | 5     | Trade Update                    | <TradUpd>    | [1..1] |                                   |        | Annotation:<br>RTS field<br><br>- Field: 20<br>- Table: 3<br>-----<br>Annotation:<br>Usage<br><br>- Usage: A modification of the details of the margins in which case it will be identified as 'Margin update'. |
|       | 6     | Technical Record Identification | <TechRcrdId> | [0..1] | text{1,140}                       | [1..1] |   |
|       | 6     | Reporting Date Time             | <RptgDtTm>   | [1..1] | dateTime                          | T/C    | Annotation:<br>RTS field<br><br>- Field: 1<br>- Table: 3<br>-----<br>Type Changed:<br>dateTime<br>. *Z  |
|       | 6     | Event Date                      | <EvtDt>      | [1..1] | date                              |        | Annotation:<br>RTS field<br><br>- Field: 2<br>- Table: 3  |
|       | 6     | Counterparty                    | <CtrPty>     | [0..1] |                                   | [1..1] |   |
|       | 7     | Reporting Counterparty          | <RptgCtrPty> | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 4<br>- Table: 3  |
|       | 8     | LEI                             | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |   |

| Index | Level | Name                                | XML Tag             | Mult   | Type / Code                       | Rest r | Additional details                                       |
|-------|-------|-------------------------------------|---------------------|--------|-----------------------------------|--------|--|
|       | 7     | Other Counterparty                  | <OthrCtrPty>        | [1..1] | Choice                            |        | Annotation:<br>RTS field<br><br>- Field: 6<br>- Table: 3 |
|       | 8     | Legal                               | <Lgl>               | [1..1] | Choice                            |        |  |
|       | 9     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 8     | Natural                             | <Ntrl>              | [1..1] |                                   |        |  |
|       | 9     | Identification                      | <Id>                | [1..1] |                                   |        |  |
|       | 10    | Identification                      | <Id>                | [1..1] | text{1,72}                        | T/C    | Type Changed:<br>text{1,50}                              |
|       | 7     | Report Entity Responsible For       | <NttyRspnsblForRpt> | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 5<br>- Table: 3 |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 7     | Report Submitting Entity            | <RptSubmitgNtty>    | [0..1] | Choice                            | [1..1] | Annotation:<br>RTS field<br><br>- Field: 3<br>- Table: 3 |
|       | 8     | LEI                                 | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2} |        |  |
|       | 6     | Collateral Portfolio Identification | <CollPrtflld>       | [1..1] | text{1,52}                        |        | Annotation:<br>RTS field<br><br>- Field: 7<br>- Table: 3 |
|       | 6     | Posted Margin Or Collateral         | <PstdMrgnOrColl>    | [0..1] |                                   |        |  |

| Index | Level | Name                             | XML Tag              | Mult   | Type / Code                       | Rest | Additional details  |
|-------|-------|----------------------------------|----------------------|--------|-----------------------------------|------|---|
|       | 7     | Initial Margin Posted            | <InitlMrgnPstd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 8<br>- Table: 3  |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 9<br>- Table: 3  |
|       | 7     | Variation Margin Posted          | <VartnMrgnPstd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 10<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 11<br>- Table: 3 |
|       | 7     | Excess Collateral Posted         | <XcssCollPstd>       | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 16<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 17<br>- Table: 3 |
|       | 6     | Received Margin Or<br>Collateral | <RcvdMrgnOrColl<br>> | [0..1] |                                   |      |   |
|       | 7     | Initial Margin Received          | <InitlMrgnRcvd>      | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 12<br>- Table: 3 |
|       | 8     | Xml Attribute Currency           | <Ccy>                |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 13<br>- Table: 3 |

| Index | Level | Name                       | XML Tag         | Mult   | Type / Code                       | Rest | Additional details  |
|-------|-------|----------------------------|-----------------|--------|-----------------------------------|------|---|
|       | 7     | Received Variation Margin  | <VartnMrgnRcvd> | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 14<br>- Table: 3 |
|       | 8     | Xml Attribute Currency     | <Ccy>           |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 15<br>- Table: 3 |
|       | 7     | Received Excess Collateral | <XcssCollRcvd>  | [0..1] | 0 <= decimal<br>td = 18<br>fd = 5 |      | Annotation:<br>RTS field<br><br>- Field: 18<br>- Table: 3 |
|       | 8     | Xml Attribute Currency     | <Ccy>           |        | text<br>[A-Z]{3,3}                |      | Annotation:<br>RTS field<br><br>- Field: 19<br>- Table: 3 |

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