



Usage Guideline

auth.084.001.02_ESMAUG_1.0.0

SFTR - Counterparty and TR data exchange 2021

This document describes a usage guideline restricting the base message auth.084.001.02. You can also consult this [information online](#).

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

19 July 2021

Table of Content	2
Message Functionality	3
About this document	4
Usage Guideline	5
Legal Notices	14

Message Functionality

Collection Description

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

Usage Guideline Description

auth.084.001.02_ESMAUG_1.0.0 ([link](#))

The SecuritiesFinancingReportingTransactionStatusAdvice message is sent by the trade repository (TR) to the competent authority (CA) or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, identifying the transactions rejected and the reasons for a rejection.

Outline

The auth.084.001.02_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	Restr	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	Level	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 Transaction Status Advice V02 (auth.084.001.02)	<SctiesFincgRptg TxStsAdv<				
	3	Transaction Report Status And Reason	<TxRptStsAndRs n>	[1..*]	Choice	[1..1]	
	4	Report	<Rpt>	[1..*]		[1..1]	
	5	Report Statistics	<RptSttscs>	[1..*]		[1..1]	
	6	Total Number Of Reports	<TtlNbOfRpts>	[1..1]	text [0-9]{1,15}		
	6	Accepted Total Number Of Reports	<TtlNbOfRptsAcc ptd>	[1..1]	text [0-9]{1,15}		
	6	Rejected Total Number Of Reports	<TtlNbOfRptsRjct d>	[1..1]	text [0-9]{1,15}		
	6	Number Of Reports Rejected Per Error	<NbOfRptsRjctdP erErr>	[0..*]			
	7	Detailed Number	<DtldNb>	[1..1]	text [0-9]{1,15}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Report Status	<RptSts>	[1..*]			
	8	Identification Message Report	<MsgRptId>	[1..1]	text{1,140}		
	8	Status	<Sts>	[1..1]	text		
	9	Accepted			ACPT		
	9	Accepted			ACTC		
	9	Technical Validation					
	9	Accepted Partially			PART		
	9	Received			RCVD		
	9	Rejected			RJCT		
	9	Reminder			RMDR		
	9	Warning			WARN		
	9	Filename Incorrect			INCF		
	9	Corrupted File			CRPT		
	8	Rule Detailed Validation	<DtldVldtnRule>	[0..1]			
	9	Identification	<Id>	[1..1]	text{1,35}		
	9	Description	<Desc>	[0..1]	text{1,350}		
	9	Scheme Name	<SchmeNm>	[0..1]	Choice		
	10	Code	<Cd>	[1..1]	text{1,4}		
	10	Proprietary	<Prtry>	[1..1]	text{1,35}		
	9	Issuer	<Issr>	[0..1]	text{1,35}		
	5	Transaction Statistics	<TxSttstcs>	[1..*]	Choice	[1..1]	
	6	Data Set Action	<DataSetActn>	[1..1]	text		
	7	No Transaction			NOTX		
	6	Detailed Statistics	<DtldSttstcs>	[1..1]			
	7	Total Number Of Transactions	<TtlNbOfTx>	[1..1]	text [0-9]{1,15}		
	7	Total Number Of Transactions Accepted	<TtlNbOfTxAccptd>	[1..1]	text [0-9]{1,15}		
	7	Total Number Of Transactions Rejected	<TtlNbOfTxRjctd>	[1..1]	text [0-9]{1,15}		
	7	Reason Transactions Rejections	<TxRjctnsRsn>	[0..*]			

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Transaction Identification	<TxId>	[1..1]	Choice		
	9	Transaction	<Tx>	[1..1]			
	10	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Other Counterparty	<OthrCtrPty>	[1..1]	Choice		
	11	Legal	<Lgl>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	11	Natural	<Ntrl>	[1..1]			
	12	Identification	<Id>	[1..1]			
	13	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,50}
	10	Entity Responsible For Report	<NttyRspnsblForRpt>	[0..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Unique Trade Identifier	<UnqTradIdr>	[0..1]	text{1,52}		
	10	Master Agreement	<MstrAgrmt>	[0..1]			
	11	Type	<Tp>	[1..1]	Choice		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	Type	<Tp>	[1..1]	text{1,4}	T/C	<p>Type Changed: One of the following code values must be used: MRAA (MasterRepurchaseAgreement) GMRA (GlobalMasterRepurchaseAgreement) MSLA (MasterSecuritiesLendingAgreement) GMSL (GlobalMasterSecuritiesLendingAgreement) ISDA (InternationalSwapsAndDerivativesAssociation) DERP (DeutscherRahmenvertragFurWertpapierpensionsgeschafte) CNBR (ChinaBondRepurchaseMasterAgreement) KRRRA (KoreaFinancialInvestmentAssociationStandardRepurchaseAgreement) CARA (InvestmentIndustryRegulatoryOrganizationOfCanadaRepurchase) FRFB (ConventionCadreRelativeAuxOperationsDePensionsLivrees) CHRA (SwissMasterRepurchaseAgreement) DEMA (GermanMasterAgreement) JPBR (JapaneseMasterAgreementOnTheTransactionWithRepurchaseAgreementOfTheBonds) ESRA (ContratoMarcoDeCompraventaYReportoDeValores) OSLA (OverseasSecuritiesLendingAgreement) MEFI (MasterEquityAndFixedInterestStockLendingAgreement) GESL (GiltEdgedStockLendingAgreement) KRSL (KoreanSecuritiesLendingAgreement) DERD (DeutscherRahmenvertragFurWertpapierdarlehen) AUSL (AustralianMastersSecuritiesLendingAgreement) JPBL (JapaneseMasterAgreementOnLendingTransactionOfBonds) JPSTL (JapaneseMasterAgreementOnTheBorrowingAndLendingTransactionsOfShareCertificates) BIAG (BilateralAgreement) CSDA (CSD BilateralAgreement) OTHR (Other)</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	13	Master Repurchase Agreement			MRAA		
	13	Global Master Repurchase Agreement			GMRA		
	13	Master Securities Lending Agreement			MSLA		
	13	Global Master Securities Lending Agreement			GMSL		
	13	International Swaps And Derivatives Association			ISDA		
	13	Deutscher Rahmenvertrag Fur Wertpapierpensionsgeschafte			DERP		
	13	China Bond Repurchase Master Agreement			CNBR		
	13	Korea Financial Investment Association Standard Repurchase Agreement			KRRA		
	13	Investment Industry Regulatory Organization Of Canada Repurchase			CARA		
	13	Convention Cadre Relative Aux Operations De Pensions Livrees			FRFB		
	13	Swiss Master Repurchase Agreement			CHRA		
	13	German Master Agreement			DEMA		
	13	Japanese Master Agreement On The Transaction With Repurchase Agreement Of The Bonds			JPBR		
	13	Contrato Marco De Compraventa Y Reporto De Valores			ESRA		
	13	Overseas Securities Lending Agreement			OSLA		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	13	Master Equity And Fixed Interest Stock Lending Agreement			MEFI		
	13	Gilt Edged Stock Lending Agreement			GESL		
	13	Korean Securities Lending Agreement			KRSL		
	13	Deutscher Rahmenvertrag Fur Wertpapierdarlehen			DERD		
	13	Australian Masters Securities Lending Agreement			AUSL		
	13	Japanese Master Agreement On Lending Transaction Of Bonds			JPBL		
	13	Japanese Master Agreement On The Borrowing And Lending Transactions Of Share Certificates			JPSL		
	13	Bilateral Agreement			BIAG		
	13	CSD Bilateral Agreement			CSDA		
	13	Other			OTHR		
	11	Version	<Vrsn>	[0..1]	text{1,50}	T/C	Type Changed: 1900 <= gYear <= 2099
	11	Other Master Agreement Details	<OthrMstrAgrmtDetails>	[0..1]	text{1,350}	T/C	Type Changed: text{1,50}
	10	Agent Lender	<AgtLndr>	[0..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Triparty Agent	<TrptyAgt>	[0..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Margin Reporting	<MrgnRptg>	[1..1]			

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Counterparty Reporting	<RptgCtrPty>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Counterparty Other	<OthrCtrPty>	[1..1]	Choice		
	11	Legal	<Lgl>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	11	Natural	<Ntrl>	[1..1]			
	12	Identification	<Id>	[1..1]			
	13	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,50}
	10	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Collateral Portfolio Identification	<CollPrftlId>	[0..1]	text{1,52}		
	9	Collateral Reuse	<CollReuse>	[1..1]			
	10	Counterparty Reporting	<RptgCtrPty>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Report Submitting Entity	<RptSubmitgNtty>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	8	Status	<Sts>	[1..1]	text		
	9	Accepted			ACPT		
	9	Accepted			ACTC		
	9	Technical Validation					
	9	Partially Accepted			PART		
	9	Received			RCVD		
	9	Rejected			RJCT		
	9	Reminder			RMDR		
	9	Warning			WARN		
	9	Incorrect			INCF		
	9	Filename					
	9	Corrupted File			CRPT		
	8	Detailed Validation Rule	<DtldVldtnRule>	[0..*]			
	9	Identification	<Id>	[1..1]	text{1,35}		
	9	Description	<Desc>	[0..1]	text{1,350}		
	9	Scheme Name	<SchmeNm>	[0..1]	Choice		
	10	Code	<Cd>	[1..1]	text{1,4}		
	10	Proprietary	<Prtry>	[1..1]	text{1,35}		
	9	Issuer	<Issr>	[0..1]	text{1,35}		

Legal Notices

Copyright

SWIFT SCRL © 2021. All rights reserved.

This material is a component of MyStandards, the SWIFT collaborative Web application used to manage standards definitions and industry usage. It can only be used and distributed in accordance with MyStandards Terms of Use.

Unless otherwise agreed in writing with SWIFT SCRL, you have no right to:

- authorise external end users to use this component for other purposes than their internal use.
- remove, alter, cover, obfuscate or cancel from view any copyright or other proprietary rights notices appearing in this physical medium.
- re-sell or authorise another party e.g. software and service providers, to re-sell this component.

Confidentiality

This publication may contain SWIFT or third-party confidential information. Only disclose it outside your organisation in accordance with MyStandards Terms of Use and your related license rights.

This component is provided 'AS IS'. SWIFT does not give and excludes any express or implied warranties with respect to this component such as but not limited to any guarantee as to its quality, supply or availability.

Any and all rights, including title, ownership rights, copyright, trademark, patents, and any other intellectual property rights of whatever nature in this component will remain the exclusive property of SWIFT or its licensors.

Trademarks and Patents

SWIFT is the trade name of S.W.I.F.T. SCRL. The following are registered trademarks of SWIFT:

SWIFT, the SWIFT logo, 3SKey, Innotribe, Sibos, SWIFTNet, MyStandards, SWIFTReady, and Accord. Other product, service, or company names in this publication are trade names, trademarks, or registered trademarks of their respective owners..