

Usage Guideline

auth.086.001.01_ESMAUG_SFTTRS_1.0.0

SFTR - Securities Financing Transactions

This document describes a usage guideline restricting the base message
auth.086.001.01. You can also consult this [information online](#).

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06 December 2019

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Message Functionality

Collection Description

SFTR - Securities Financing Transactions ([link](#))

Usage Guideline Description

auth.086.001.01_ESMAUG_SFTTRS_1.0.0 ([link](#))

The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReport 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, containing latest state of the collateral reuse.

Outline

The auth.086.001.01_ESMAUG_SFTTRS_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	Level	Name	XML Tag	Mult	Type / Code	Restr	Additional details
	0	Full Message		[1..1]			
	1	Business Application Header V01 (head.001.001.01)	<AppHdr>				
	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 Reused Collateral Data Transaction State Report V01 (auth.086.001.01)	<SctiesFincgRptg ReusdCollDataTx StatRpt>				
	3	Trade Data	<TradData>	[1..1]	Choice		
	4	Report	<Rpt>	[1..*]			
	5	Technical Record Identification	<TechRcrld>	[0..1]	text{1,140}	[1..1]	
	5	Counterparty Data	<CtrPtyData>	[1..1]			
	6	Report Submitting Entity	<RptSubmitgNtty>	[1..1]	Choice		
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Report Entity Responsible For	<NttyRspnsblForRpt>	[0..1]	Choice		
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	5	Collateral Component	<CollCmpnt>	[1..1]		[1..1]	
	6	Security	<Scty>	[0..*]			
	7	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	7	Reuse Value	<ReuseVal>	[1..1]	Choice		
	8	Actual	<Actl>	[1..1]	0 <= decimal td = 18 fd = 5		
	9	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Estimated	<Estmtd>	[1..1]	0 <= decimal td = 18 fd = 5		
	9	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	6	Cash	<Csh>	[0..*]		[0..1]	
	7	Reinvested Cash	<RinvstdCsh>	[1..*]			
	8	Type	<Tp>	[1..1]	text		
	9	Other			OTHR		
	9	Other			OCMP		
	9	Commingled Pool					
	9	Money Market Fund Registered			MMFT		
	9	Agreement Market Repurchase			REPM		
	9	Purchase Securities Direct			SDPU		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Amount Reinvested Cash	<RinvstdCshAmt>	[1..1]	0 <= decimal td = 18 fd = 5		
	9	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	7	Cash Reinvestment Rate	<CshRinvstmtRate>	[1..1]	decimal td = 11 fd = 10		
	5	Event Day	<EvtDay>	[1..1]	date		
	5	Reporting Date Time	<RptgDtTm>	[1..1]	dateTime	T/C	Type Changed: dateTime .*Z
	5	Funding Source	<FndgSrc>	[0..*]			
	6	Type	<Tp>	[1..1]	text		
	7	Cash Collateral From Securities Lending			SECL		
	7	Free Credits			FREE		
	7	Other			OTHR		
	7	Proceeds From Broker Short Sales			BSHS		
	7	Proceeds From Customer Short Sales			CSHS		
	7	Repo Or BSB			REPO		
	7	Unsecured Borrowing			UBOR		
	6	Market Value	<MktVal>	[1..1]	0 <= decimal td = 18 fd = 5		
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	5	Contract Modification	<CtrctMod>	[1..1]			
	6	Action Type	<ActnTp>	[1..1]	text		
	7	Collateral Reuse			REUU		
	7	Collateral Update			COLU		
	7	Correction			CORR		
	7	Early Termination			ETRM		
	7	Valuation Update			VALU		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Position Component			POSC		
	7	New Transaction			NEWT		
	7	Modification			MODI		
	7	Margin Update			MARU		
	7	Error			EROR		
	6	Level	<Lvl>	[0..1]	text		
	7	Position			PSTN		
	7	Transaction			TCTN		

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