

Usage Guideline

auth.070.001.02_ESMAUG_SFTMDA_1.0.0

SFTR - TR to Authority data exchange 2021

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

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Message Functionality

Collection Description

SFTR - TR to Authority data exchange 2021 ([link](#))

Usage Guideline Description

auth.070.001.02_ESMAUG_SFTMDA_1.0.0 ([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

The auth.070.001.02_ESMAUG_SFTMDA_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	Rest	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 Margin Data Report V02 (auth.070.001.02)	<SctiesFincgRptg TxMrgnDataRpt>				
	3	Trade Data	<TradData>	[1..1]	Choice		
	4	Data Set Action	<DataSetActn>	[1..1]	text		
	5	No Transaction			NOTX		
	4	Report	<Rpt>	[1..*]	Choice	[1..5 0000 0]	

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	New	<New>	[1..1]			Annotation: RTS field - Field: 20 - Table: 3 ----- Annotation: Usage - Usage: A new margin balance, in which case it will be identified as 'new'.
	6	Technical Record Identification	<TechRcrdId>	[0..1]	text{1,140}	[1..1]	
	6	Reporting Date Time	<RptgDtTm>	[1..1]	dateTime	T/C	Annotation: RTS field - Field: 1 - Table: 3 ----- Type Changed: dateTime .*Z
	6	Event Date	<EvtDt>	[1..1]	date		Annotation: RTS field - Field: 2 - Table: 3
	6	Counterparty	<CtrPty>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 4 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Other Counterparty	<OthrCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 6 - 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 [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: text{1,50}
	7	Report Entity Responsible For	<NttyRspnsblForRpt>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 5 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Report Submitting Entity	<RptSubmitgNtty>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 3 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Collateral Portfolio Identification	<CollPrtflld>	[1..1]	text{1,52}		Annotation: RTS field - Field: 7 - Table: 3
	6	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			
	7	Initial Margin Posted	<InitlMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 8 - Table: 3

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 9 - Table: 3
	7	Variation Margin Posted	<VartnMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 10 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 11 - Table: 3
	7	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 16 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 17 - Table: 3
	6	Received Margin Or Collateral	<RcvdMrgnOrColl >	[0..1]			
	7	Initial Margin Received	<InitlMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 12 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 13 - Table: 3
	7	Received Variation Margin	<VartnMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 14 - Table: 3

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 15 - Table: 3
	7	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 18 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 19 - Table: 3
	5	Error	<Err>	[1..1]			Annotation: RTS field - Field: 20 - Table: 3 ----- Annotation: Usage - 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: RTS field - Field: 1 - Table: 3 ----- Type Changed: dateTime . *Z
	6	Counterparty	<CtrPty>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 4 - Table: 3

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Other Counterparty	<OthrCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 6 - Table: 3
	8	Legal	<Lgl>	[1..1]	Choice		
	9	LEI	<LEI>	[1..1]	text [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: text{1,50}
	7	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice	[1..1]	
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Report Submitting Entity	<RptSubmitgNtty>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 3 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Collateral Portfolio Identification	<CollPrftlId>	[1..1]	text{1,52}		Annotation: RTS field - Field: 7 - Table: 3

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Correction	<Crrctn>	[1..1]			Annotation: RTS field - Field: 20 - Table: 3 ----- Annotation: Usage - 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'.
	6	Technical Record Identification	<TechRcrdId>	[0..1]	text{1,140}	[1..1]	
	6	Reporting Date Time	<RptgDtTm>	[1..1]	dateTime	T/C	Annotation: RTS field - Field: 1 - Table: 3 ----- Type Changed: dateTime .*Z
	6	Event Date	<EvtDt>	[1..1]	date		Annotation: RTS field - Field: 2 - Table: 3
	6	Counterparty	<CtrPty>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 4 - Table: 3
	8	LEI	<LEI>	[1..1]	text [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: RTS field - Field: 6 - Table: 3
	8	Legal	<Lgl>	[1..1]	Choice		
	9	LEI	<LEI>	[1..1]	text [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: text{1,50}
	7	Report Entity Responsible For	<NttyRspnsblForRpt>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 5 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Report Submitting Entity	<RptSubmitgNtty>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 3 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Collateral Portfolio Identification	<CollPrtflId>	[1..1]	text{1,52}		Annotation: RTS field - Field: 7 - 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 td = 18 fd = 5		Annotation: RTS field - Field: 8 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 9 - Table: 3
	7	Variation Margin Posted	<VartnMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 10 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 11 - Table: 3
	7	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 16 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 17 - Table: 3
	6	Received Margin Or Collateral	<RcvdMrgnOrColl >	[0..1]			
	7	Initial Margin Received	<InitlMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 12 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 13 - Table: 3

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Received Variation Margin	<VartnMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 14 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 15 - Table: 3
	7	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 18 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 19 - Table: 3
	5	Trade Update	<TradUpd>	[1..1]			Annotation: RTS field - Field: 20 - Table: 3 ----- Annotation: Usage - 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: RTS field - Field: 1 - Table: 3 ----- Type Changed: dateTime .*Z

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Event Date	<EvtDt>	[1..1]	date		Annotation: RTS field - Field: 2 - Table: 3
	6	Counterparty	<CtrPty>	[0..1]		[1..1]	
	7	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 4 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Other Counterparty	<OthrCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 6 - Table: 3
	8	Legal	<Lgl>	[1..1]	Choice		
	9	LEI	<LEI>	[1..1]	text [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: text{1,50}
	7	Report Entity Responsible For	<NttyRspnsblFor Rpt>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 5 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Report Submitting Entity	<RptSubmitgNtty>	[0..1]	Choice	[1..1]	Annotation: RTS field - Field: 3 - Table: 3
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Collateral Portfolio Identification	<CollPrtfIld>	[1..1]	text{1,52}		Annotation: RTS field - Field: 7 - Table: 3
	6	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			
	7	Initial Margin Posted	<InitlMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 8 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 9 - Table: 3
	7	Variation Margin Posted	<VartnMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 10 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 11 - Table: 3
	7	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 16 - Table: 3

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 17 - Table: 3
	6	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			
	7	Initial Margin Received	<InitlMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 12 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 13 - Table: 3
	7	Received Variation Margin	<VartnMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 14 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 15 - Table: 3
	7	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 18 - Table: 3
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 19 - Table: 3

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