

## Usage Guideline

# **auth.094.001.02\_ESMAUG\_SFTQRY\_1.0.0**

## SFTR - TR to Authority data exchange 2021

This document describes a usage guideline restricting the base message auth.094.001.02. 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.094.001.02\_ESMAUG\_SFTQRY\_1.0.0 ([link](#))

The SecuritiesFinancingReportingTransactionQuery message is sent by the competent authority (CA) to the trade repositories, to query data based on the search criteria for the transactions as defined by the system user.

## Outline

The auth.094.001.02\_ESMAUG\_SFTQRY\_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>	[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	<ld>	[0..1]	Choice		
	6	Organisation Identification	<Orgld>	[1..1]			
	7	Other	<Othr>	[0..*]			
	8	Identification	<ld>	[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 Query V02 (auth.094.001.02)	<SctiesFincgRptgTxQry>				
	3	Requesting Authority	<RqstngAuthrty>	[1..1]	Choice		
	4	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	4	Legal Entity Identifier	<LglNttyldr>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	4	Name And Address	<NmAndAdr>	[1..1]			
	5	Name	<Nm>	[1..1]	text{1,350}		
	5	Address	<Adr>	[0..1]			
	6	Address Type	<AdrTp>	[0..1]	text		
	7	Postal			ADDR		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	PO Box			PBOX		
	7	Residential			HOME		
	7	Business			BIZZ		
	7	Mail To			MLTO		
	7	Delivery To			DLVY		
	6	Address Line	<AdrLine>	[0..5]	text{1,70}		
	6	Street Name	<StrtNm>	[0..1]	text{1,70}		
	6	Building Number	<BldgNb>	[0..1]	text{1,16}		
	6	Post Code	<PstCd>	[0..1]	text{1,16}		
	6	Town Name	<TwnNm>	[0..1]	text{1,35}		
	6	Country Sub Division	<CtrySubDvsn>	[0..1]	text{1,35}		
	6	Country	<Ctry>	[1..1]	text [A-Z]{2,2}		
	4	Proprietary Identification	<PrtryId>	[1..1]			
	5	Identification	<Id>	[1..1]	text{1,35}		
	5	Scheme Name	<SchmeNm>	[0..1]	text{1,35}		
	5	Issuer	<Issr>	[0..1]	text{1,35}		
	3	Trade Query Data	<TradQryData>	[1..1]	Choice		
	4	Ad Hoc Query	<AdHocQry>	[1..1]			
	5	Trade Life Cycle History	<TradLifeCyclHstry>	[1..1]	boolean		
	5	Outstanding Trade Indicator	<OutsdngTradInd>	[1..1]	boolean		
	5	Trade Party Criteria	<TradPtyCrit>	[0..1]			
	6	Operator	<Oprtr>	[1..1]	text		
	7	And			ANDD		
	7	Or			ORRR		
	6	Reporting Counterparty	<RptgCtrPty>	[0..1]			
	7	LEI	<LEI>	[0..*]	text [A-Z0-9]{18,18}[0-9]{2,2}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Any BIC	<AnyBIC>	[0..*]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Client Identification	<ClntId>	[0..*]	text{1,50}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	Reporting Counterparty Branch	<RptgCtrPtyBrnch>	[0..1]			
	7	Country Code	<CtryCd>	[0..*]	text [A-Z]{2,2}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	Other Counterparty	<OthrCtrPty>	[0..1]			
	7	LEI	<LEI>	[0..*]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Any BIC	<AnyBIC>	[0..*]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Client Identification	<ClntId>	[0..*]	text{1,50}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	Other Counterparty Branch	<OthrCtrPtyBrnch>	[0..1]			
	7	Country Code	<CtryCd>	[0..*]	text [A-Z]{2,2}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	Beneficiary	<Bnfcry>	[0..1]			
	7	LEI	<LEI>	[0..*]	text [A-Z0-9]{18,18}[0-9]{2,2}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Any BIC	<AnyBIC>	[0..*]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Client Identification	<ClntId>	[0..*]	text{1,50}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	Submitting Agent	<SubmitgAgt>	[0..1]			
	7	LEI	<LEI>	[0..*]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Any BIC	<AnyBIC>	[0..*]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Client Identification	<ClntId>	[0..*]	text{1,50}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	Broker	<Brkr>	[0..1]			
	7	LEI	<LEI>	[0..*]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Any BIC	<AnyBIC>	[0..*]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Client Identification	<ClntId>	[0..*]	text{1,50}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	6	CCP	<CCP>	[0..1]			
	7	LEI	<LEI>	[0..*]	text [A-Z0-9]{18,18}[0-9]{2,2}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Any BIC	<AnyBIC>	[0..*]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Client Identification	<ClntId>	[0..*]	text{1,50}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	5	Trade Type Criteria	<TradTpCrit>	[0..1]			
	6	Operator	<Oprtr>	[1..1]	text		
	7	And			ANDD		
	7	Or			ORRR		
	6	Securities Financing Transaction Type	<SctiesFincgTxTp>	[0..*]	text		
	7	Securities Buy Sell			SBSC		
	7	Sell Buy Back					
	7	Margin Lending			MGLD		
	7	Repurchase Agreement			REPO		
	7	Securities Lending And Borrowing			SLEB		
	6	Collateral Component Type	<CollCmpntTp>	[0..*]	text		
	7	Cash			CASH		
	7	Commodity			COMM		
	7	Securities			SECU		
	5	Time Criteria	<TmCrit>	[0..1]			
	6	Reporting Date Time	<RptgDtTm>	[0..1]			
	7	From Date Time	<FrDtTm>	[1..1]	dateTime		
	7	To Date Time	<ToDtTm>	[1..1]	dateTime		
	6	Execution Date Time	<ExctnDtTm>	[0..1]			
	7	From Date Time	<FrDtTm>	[1..1]	dateTime		
	7	To Date Time	<ToDtTm>	[1..1]	dateTime		
	6	Maturity Date	<MtrtyDt>	[0..1]	Choice		
	7	Range	<Rg>	[1..1]			
	8	From Date	<FrDt>	[0..1]	date		
	8	To Date	<ToDt>	[1..1]	date		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Not Reported	<NotRptd>	[1..1]	text		
	8	Not Reported			NORP		
	6	Termination Date	<TermtnDt>	[0..1]	Choice		
	7	Range	<Rg>	[1..1]			
	8	From Date	<FrDt>	[0..1]	date		
	8	To Date	<ToDt>	[1..1]	date		
	7	Not Reported	<NotRptd>	[1..1]	text		
	8	Not Reported			NORP		
	5	Other Criteria	<OthrCrit>	[0..1]			
	6	Action Type	<ActnTp>	[0..*]	text		
	7	Update Collateral Reuse			REUU		
	7	Collateral Update			COLU		
	7	Correction			CORR		
	7	Early Termination			ETRM		
	7	Valuation Update			VALU		
	7	Position Component			POSC		
	7	New Transaction			NEWT		
	7	Modification			MODI		
	7	Margin Update			MARU		
	7	Error			EROR		
	6	Execution Venue	<ExctnVn>	[0..1]	Choice		
	7	MIC	<MIC>	[1..*]	text [A-Z0-9]{4,4}		
	7	Any MIC	<AnyMIC>	[1..1]	text		
	8	Any MIC			ANYM		
	6	Nature Of Counterparty	<NtrOfCtrPty>	[0..*]	text		
	7	Institution Non Financial			NFIN		
	7	Financial Institution			FIIN		
	6	Corporate Sector	<CorpSctr>	[0..*]			
	7	Sector Financial Institution	<FISctr>	[0..*]	text		
	8	Alternative Investment Fund			AIFD		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Central Securities Depository			CSDS		
	8	Central Counterparty			CCPS		
	8	Credit Institution			CDTI		
	8	Insurance Undertaking			INUN		
	8	Occupational Retirement Provision Institution			ORPI		
	8	Investment Firm			INVF		
	8	Reinsurance Undertaking			REIN		
	8	UCITS Management Company			UCIT		
	7	Non Financial Institution Sector	<NFISctr>	[0..*]	text [A-U]{1,1}		
	7	Not Reported	<NotRptd>	[0..1]	text		
	8	Not Reported			NORP		
	4	Recurrent Query	<RcrntQry>	[1..1]			
	5	Query Type	<QryTp>	[1..1]	text{1,1000}	T/C	Type Changed: One of the following code values must be used: ASPD (AllSFTReportsSubmittedOnPreviousDay) AOPD (AllOutstandingTradesAtCloseOfPreviousWorkingDay) DSRP (DetailsOfSFTReportsRejectedOnPreviousWorkingDay) RSST (ReconciliationStatusOfSFTReportsSubjectToReconciliation) POSR (PositionReport) MDAR (MarginDataActivityReport) MDSR (MarginDataStateReport) RCAR (ReusedCollateralActivityReport) RCSR (ReusedCollateralStateReport)
	6	All SFT Reports Submitted On Previous Day			ASPD		
	6	All Outstanding Trades At Close Of Previous Working Day			AOPD		
	6	Details Of SFT Reports Rejected On Previous Working Day			DSRP		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Reconciliation Status Of SFT Reports Subject To Reconciliation			RSST		
	6	Position Report			POSR		
	6	Margin Data Activity Report			MDAR		
	6	Margin Data State Report			MDSR		
	6	Reused Collateral Activity Report			RCAR		
	6	Reused Collateral State Report			RCSR		
	5	Frequency	<Frqcy>	[1..1]			
	6	Frequency Type	<FrqcyTp>	[1..1]	text{1,4}		
	7	Daily			DAIL		
	7	Weekly			WEEK		
	7	Monthly			MNTH		
	7	Adhoc			ADHO		
	6	Delivery Day	<DlvryDay>	[0..*]	text		
	7	All Days			ALLD		
	7	Holidays Days Excluding Bank			XBHL		
	7	Holidays Days Including Bank			IBHL		
	7	Friday			FRID		
	7	Monday			MOND		
	7	Saturday			SATD		
	7	Sunday			SUND		
	7	Thursday			THUD		
	7	Tuesday			TUED		
	7	Wednesday			WEDD		
	7	Weekdays			WDAY		
	7	Weekend			WEND		
	6	Day Of Month	<DayOfMnth>	[0..*]	1 <= decimal <= 31		
	5	Valid Until	<VldUntil>	[1..1]	date		

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