



Usage Guideline

DRAFT1auth.033.001.03_ESMAUG_DATNT R_1.0.0

MiFIR - Transparency Data - Reporting v1.3.0

This document describes a usage guideline restricting the base message DRAFT1auth.033.001.03. You can also consult this [information online](#).

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Message Functionality

Collection Description

MiFIR - Transparency Data - Reporting v1.3.0 ([link](#))

Usage Guideline Description

DRAFT1auth.033.001.03_ESMAUG_DATNTR_1.0.0 ([link](#))

The FinancialInstrumentReportingNonEquityTransparencyDataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.

Outline

The DRAFT1auth.033.001.03_ESMAUG_DATNTR_1.0.0 message is composed of 2 building blocks

a - Report Header

Header information related to the global report.

b - Non Equity Transparency Data

Details the non-equity transparency qualitative data reported by a trading venue.

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	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	0	Financial Instrument Reporting Non Equity Transparency Data Report V03 (DRAFT1auth.033.001.03)	<FinInstrmRptgNonEqtyTrnsprncyDataRpt>				
	1	Report Header	<RptHdr>	[1..1]			
	2	Reporting Entity	<RptgNtty>	[1..1]	Choice		
	3	Market Identification Code	<MktIdCd>	[1..1]	text [A-Z0-9]{4,4}		
	3	National Competent Authority	<NtlCmptntAuthrty>	[1..1]	text [A-Z]{2,2}		
	3	Other	<Othr>	[1..1]			
	4	Identification	<Id>	[1..1]	text{1,50}		
	4	Type	<Tp>	[1..1]	text		
	5	Approved Publication Arrangement			APPA		
	5	Consolidated Tape Provider			CTPS		
	2	Reporting Period	<RptgPrd>	[1..1]	Choice		
	3	Date	<Dt>	[1..1]	date		
	3	From Date To Date	<FrDtToDt>	[1..1]			
	4	From Date	<FrDt>	[1..1]	date		
	4	To Date	<ToDt>	[1..1]	date		
	1	Non Equity Transparency Data	<NonEqtyTrnsprncyData>	[1..*]		[1..5 0000 0]	
	2	Technical Record Identification	<TechRcrdId>	[0..1]	text{1,35}	[1..1]	
	2	Identification	<Id>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	2	Full Name	<FullNm>	[0..1]	text{1,350}		
	2	Trading Venue	<TradgVn>	[0..1]	text [A-Z0-9]{4,4}	[1..1]	
	2	Reporting Date	<RptgDt>	[0..1]	date	[1..1]	
	2	Maturity Date	<MtrtyDt>	[0..1]	date		
	2	Financial Instrument Classification	<FinInstrmClssfctn>	[1..1]	text		
	3	Structured Finance Product			SFPS		
	3	Securitised Derivative			SDRV		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	3	Derivative			DERV		
	3	Emission Allowance			EMAL		
	3	Bond			BOND		
	3	Exchange Traded Commodities			ETCS		
	3	Exchange Traded Note			ETNS		
	2	Underlying Instrument Asset Class	<UndrlygInstrmA sstCls>	[0..1]	text{1,4}	T/C	Type Changed: One of the following code values must be used: EMAL (EmissionAllowance) INTR (InterestRate) EQUI (Equity) COMM (Commodity) CRDT (Credit) CURR (Currency) OCTN (OtherC10)
	3	Emission Allowance			EMAL		
	3	Interest Rate			INTR		
	3	Equity			EQUI		
	3	Commodity			COMM		
	3	Credit			CRDT		
	3	Currency			CURR		
	3	Other C10			OCTN		
	2	Derivative Contract Type	<DerivCtrctTp>	[0..1]	text		
	3	Contract For Difference			CFDS		
	3	Forward			FORW		
	3	Forward Rate Agreement			FRAS		
	3	Futures			FUTR		
	3	Option			OPTN		
	3	Other			OTHR		
	3	Spread Betting			SPDB		
	3	Swap			SWAP		
	3	Swaption			SWPT		
	3	Futures On Swap			FONS		
	3	Portfolio Swap			PSWP		
	3	Forwards On A Swap			FWOS		
	2	Bond	<Bd>	[0..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	3	Type	<Tp>	[1..1]	text		
	4	Sovereign Bond			EUSB		
	4	Other Public Bond			OEPB		
	4	Convertible Bond			CVTB		
	4	Corporate Bond			CRPB		
	4	Covered Bond			CVDB		
	4	Other			OTHR		
	3	Issuance Date	<IssncDt>	[1..1]	date		
	2	Emission Allowance Type	<EmssnAllwncTp>	[0..1]	text{1,4}	T/C	Type Changed: One of the following code values must be used: CERE (CER) ERUE (ERU) EUAE (EUA) EUAA (EUAA) OTHR (Other)
	3	CER			CERE		
	3	ERU			ERUE		
	3	EUA			EUAE		
	3	EUAA			EUAA		
	3	Other			OTHR		
	2	Derivative	<Deriv>	[0..1]	Choice		
	3	Commodity	<Cmmdty>	[1..1]			
	4	Class Specific	<ClssSpcfc>	[0..1]	Choice		
	5	Freight	<Frght>	[1..1]			
	6	Size	<Sz>	[1..1]	text{1,25}	T/C	Type Changed: One of the following code values must be used: CAPE (Capesize) CLAN (Clean) DRTY (Dirty) HAND (Handysize) PNMX (Panamax) SPMX (Supramax)
	7	Capesize			CAPE		
	7	Clean			CLAN		
	7	Dirty			DRTY		
	7	Handysize			HAND		
	7	Panamax			PNMX		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Supramax			SPMX		
	6	Average Time Charter	<AvrgTmChtr>	[1..1]	text{1,25}	T/C	Type Changed: One of the following code values must be used: 10TC (10TC) 4TC (4TC) 5TC (5TC) 6TC (6TC) BLPG1 (BLPG1) C3 (C3) C5 (C5) C7 (C7) P1A (P1A) P1E (P1E) P2A (P2A) P2E (P2E) P3A (P3A) P3E (P3E) TC12 (TC12) TC14 (TC14) TC15 (TC15) TC2 (TC2) TC2_37 (TC2_37) TC5 (TC5) TC6 (TC6) TC7 (TC7) TC9 (TC9) TD17 (TD17) TD19 (TD19) TD20 (TD20) TD3 (TD3) TD3C (TD3C) TD7 (TD7) TD8 (TD8)
	7	10TC			10TC		
	7	4TC			4TC		
	7	5TC			5TC		
	7	6TC			6TC		
	7	BLPG1			BLPG1		
	7	C3			C3		
	7	C5			C5		
	7	C7			C7		
	7	P1A			P1A		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	P1E			P1E		
	7	P2A			P2A		
	7	P2E			P2E		
	7	P3A			P3A		
	7	P3E			P3E		
	7	TC12			TC12		
	7	TC14			TC14		
	7	TC15			TC15		
	7	TC2			TC2		
	7	TC2_37			TC2_37		
	7	TC5			TC5		
	7	TC6			TC6		
	7	TC7			TC7		
	7	TC9			TC9		
	7	TD17			TD17		
	7	TD19			TD19		
	7	TD20			TD20		
	7	TD3			TD3		
	7	TD3C			TD3C		
	7	TD7			TD7		
	7	TD8			TD8		
	5	Energy	<Nrgy>	[1..1]			
	6	Settlement Location	<SttlmLctn>	[1..1]	text{1,25}		
	4	Notional Currency	<NtnlCcy>	[1..1]	text [A-Z]{3,3}		
	3	Interest Rate	<IntrstRate>	[1..1]			
	4	Underlying Type	<UndrlygTp>	[1..1]	Choice		
	5	Swap Related	<SwpRltd>	[1..1]	text		
	6	Currency Swap Overnight Index Single			OSSC		
	6	Currency Swap Fixed To Float Single			XFSC		
	6	Currency Swap Fixed To Float Multi			XFMC		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Currency Swap Fixed To Fixed Single			XXSC		
	6	Currency Swap Fixed To Fixed Multi			XXMC		
	6	Swap Inflation Multi Currency			IFMC		
	6	Currency Swap Float To Float Single			FFSC		
	6	Currency Swap Float To Float Multi			FFMC		
	6	Currency Swap Inflation Single			IFSC		
	6	Currency Swap Overnight Index Multi			OSMC		
	5	Other	<Othr>	[1..1]	text		
	6	Bond			BOND		
	6	Bond Future			BNDF		
	6	Interest Rate			INTR		
	6	FRA Interest Rate Future			IFUT		
	4	Underlying Bond	<UndrlygBd>	[0..1]			
	5	Issuer	<Issr>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	5	Maturity Date	<MtrtyDt>	[0..1]	date		
	5	Issuance Date	<IssncDt>	[0..1]	date	[1..1]	
	4	Swaption Notional Currency	<SwptnNtnlCcy>	[0..1]	text [A-Z]{3,3}		
	4	Underlying Swap Maturity Date	<UndrlygSwpMtrtyDt>	[0..1]	date		
	4	Inflation Index	<InfltnIndx>	[0..1]	Choice		
	5	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	5	Name	<Nm>	[1..1]	text{1,25}		
	4	Interest Rate Reference	<IntrstRateRef>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Reference Rate	<RefRate>	[1..1]	Choice		
	6	Index	<Indx>	[1..1]	text		
	7	WIBOR			WIBO		
	7	Treasury			TREA		
	7	TIBOR			TIBO		
	7	TELBOR			TLBO		
	7	SWAP			SWAP		
	7	STIBOR			STBO		
	7	PRIBOR			PRBO		
	7	Pfandbriefe			PFAN		
	7	NIBOR			NIBO		
	7	Muni AAA			MAAA		
	7	MOSPRIM			MOSP		
	7	LIBOR			LIBO		
	7	LIBID			LIBI		
	7	JIBAR			JIBA		
	7	ISDAFIX			ISDA		
	7	GCF Repo			GCFR		
	7	Future SWAP			FUSW		
	7	Euro Swiss			EUCH		
	7	EURODOLLAR			EUUS		
	7	Euribor			EURI		
	7	EONIA Swaps			EONS		
	7	EONIA			EONA		
	7	CIBOR			CIBO		
	7	CDOR			CDOR		
	7	BUBOR			BUBO		
	7	BBSW			BBSW		
	6	Name	<Nm>	[1..1]	text{1,25}		
	5	Term	<Term>	[0..1]			
	6	Unit	<Unit>	[1..1]	text		
	7	Days			DAYS		
	7	Months			MNTH		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Weeks			WEEK		
	7	Years			YEAR		
	6	Value	<Val>	[1..1]	decimal td = 3 fd = 0		
	3	Foreign Exchange	<FX>	[1..1]			
	4	Contract Sub Type	<CtrctSubTp>	[1..1]	text		
	5	Deliverable			DLVR		
	5	Non Deliverable			NDLV		
	3	Equity	<Eqty>	[1..1]			
	4	Underlying Type	<UndrlygTp>	[1..1]	Choice		
	5	Basket	<Bskt>	[1..1]	text		
	6	Basket			BSKT		
	5	Index	<Indx>	[1..1]	text		
	6	Stock Index			STIX		
	6	Dividend Index			DIVI		
	6	Other			OTHR		
	6	Volatility Index			VOLI		
	5	Single Name	<SnglNm>	[1..1]	text		
	6	Other			OTHR		
	6	Exchange Traded Fund			ETFS		
	6	Share			SHRS		
	6	Stock Dividend			DVSE		
	5	Other	<Othr>	[1..1]	text		
	6	Basket			BSKT		
	6	Dividend Index			DIVI		
	6	Exchange Traded Fund			ETFS		
	6	Other			OTHR		
	6	Share			SHRS		
	6	Stock Dividend			DVSE		
	6	Stock Index			STIX		
	6	Volatility Index			VOLI		
	4	Parameter	<Param>	[0..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Dividend Parameter Return			PRDV		
	5	Variance Parameter Return			PRVA		
	5	Volatility Parameter Return			PRVO		
	5	Price Return Basic Performance Parameter			PRBP		
	3	Contract For Difference	<CtrctForDiff>	[1..1]			
	4	Underlying Type	<UndrlygTp>	[1..1]	text		
	5	Bond			BOND		
	5	Commodity			COMM		
	5	Currency			CURR		
	5	Emission Allowance			EMAL		
	5	Equity			EQUI		
	5	Future On Equity			FTEQ		
	5	Option On Equity			OPEQ		
	5	Other			OTHR		
	4	Notional Currency 1	<NtnlCcy1>	[0..1]	text [A-Z]{3,3}		
	4	Notional Currency 2	<NtnlCcy2>	[0..1]	text [A-Z]{3,3}		
	3	Credit	<Cdt>	[1..1]	Choice		
	4	Single Name Credit Default Swap	<SnglNmCdtDfltSwp>	[1..1]			
	5	Sovereign Issuer	<Svrgnlssr>	[1..1]	boolean		
	5	Reference Party	<RefPty>	[0..1]	Choice	[1..1]	
	6	Country	<Ctry>	[1..1]	text [A-Z]{2,2}		
	6	Country Sub Division	<CtrySubDvsn>	[1..1]	text [A-Z]{2,2}\-[0-9A-Z]{1,3}		
	6	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Notional Currency	<NtnlCcy>	[1..1]	text [A-Z]{3,3}		
	4	Credit Default Swap Index	<CdtDfltSwplIdx>	[1..1]			
	5	Underlying Index Identification	<UndrlygIdxId>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	5	Underlying Index Name	<UndrlygIdxNm>	[0..1]	text{1,25}	[1..1]	
	5	Series	<Srs>	[0..1]	decimal td = 18 fd = 0	[1..1]	
	5	Version	<Vrsn>	[0..1]	decimal td = 18 fd = 0	[1..1]	
	5	Roll Month	<RollMnth>	[0..1 2]	1 <= decimal <= 12 td = 2 fd = 0	[1..1 2]	
	5	Next Roll Date	<NxtRollDt>	[0..1]	date	[1..1]	
	5	Notional Currency	<NtnlCcy>	[1..1]	text [A-Z]{3,3}		
	4	Single Name Credit Default Swap Derivative	<SnglNmCdtDflt SwpDeriv>	[1..1]			
	5	Underlying Credit Default Swap Identification	<UndrlygCdtDfltS wpld>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	5	Obligation Identification	<OblgtId>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	5	Single Name	<SnglNm>	[1..1]			
	6	Sovereign Issuer	<Svrgnlssr>	[1..1]	boolean		
	6	Reference Party	<RefPty>	[0..1]	Choice	[1..1]	
	7	Country	<Ctry>	[1..1]	text [A-Z]{2,2}		
	7	Country Sub Division	<CtrySubDvsn>	[1..1]	text [A-Z]{2,2}\-[0-9A-Z]{1,3}		

Index	Lv l	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	Notional Currency	<NtnlCcy>	[1..1]	text [A-Z]{3,3}		
	4	Credit Default Swap Index Derivative	<CdtDfltSwplIdx Deriv>	[1..1]			
	5	Underlying Credit Default Swap Identification	<UndrlygCdtDfltS wpld>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	5	Underlying Credit Default Swap Index	<UndrlygCdtDfltS wplIdx>	[1..1]			
	6	Underlying Index Identification	<UndrlygIdxId>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	6	Underlying Index Name	<UndrlygIdxNm >	[0..1]	text{1,25}	[1..1]	
	6	Series	<Srs>	[0..1]	decimal td = 18 fd = 0	[1..1]	
	6	Version	<Vrsn>	[0..1]	decimal td = 18 fd = 0	[1..1]	
	6	Roll Month	<RollMnth>	[0..1 2]	1 <= decimal <= 12 td = 2 fd = 0	[1..1 2]	
	6	Next Roll Date	<NxtRollDt>	[0..1]	date	[1..1]	
	6	Notional Currency	<NtnlCcy>	[1..1]	text [A-Z]{3,3}		
	3	Emission Allowance	<EmssnAllwnc>	[1..1]	text		
	4	EUAA			EUAA		
	4	EUA			EUAE		
	4	ERU			ERUE		
	4	CER			CERE		
	4	Other			OTHR		

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