



## Usage Guideline

# **auth.090.001.02\_ESMAUG\_DATPOS\_1.0.0**

## EMIR Refit - Position Report - FINAL - V1.0.0

This document describes a usage guideline restricting the base message auth.090.001.02. You can also consult this [information online](#).

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02 November 2023

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# Message Functionality

## Collection Description

EMIR Refit - Position Report - FINAL - V1.0.0 ([link](#))

## Usage Guideline Description

auth.090.001.02\_ESMAUG\_DATPOS\_1.0.0 ([link](#))

The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

## Outline

In the Collection EMIR Refit - Position Report - FINAL - V1.0.0, the message auth.090.001.02\_ESMAUG\_DATPOS\_1.0.0 is composed of a mandatory Business Application Header V01 (head.001.001.01) and a Document.

### Business Application Header V01 (head.001.001.01)

The Business Application Header V01 (head.001.001.01) is composed of 13 elements.

#### a - Character Set

Contains the character set of the text-based elements used in the Business Message.

#### b - From

The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

#### c - To

The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

#### d - Business Message Identifier

Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

#### e - Message Definition Identifier

Contains the MessageIdentifier that defines the BusinessMessage.  
It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

**f - Business Service**

Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

**g - Creation Date**

Date and time when this Business Message (header) was created.

Note Times must be normalized, using the "Z" annotation.

**h - Copy Duplicate**

Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

**i - Possible Duplicate**

Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

**j - Priority**

Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

**k - Signature**

Contains the digital signature of the Business Entity authorised to sign this Business Message.

**l - Related**

Specifies the Business Application Header of the Business Message to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

**m - CrossElementComplexRule : RelatedPresentWhenCopyDupl**

Related MUST contain the relevant BusinessMessageHeader elements of the BusinessMessage to which this BusinessMessage relates.

If CopyDuplicate is present, then Related MUST be present.

**Document - Derivatives Trade Position Set Report V02 (auth.090.001.02)**

The Document - Derivatives Trade Position Set Report V02 (auth.090.001.02) is composed of 2 elements.

**a - Aggregated Position**

Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

**b - Supplementary Data**

Additional information that cannot be captured in the structured fields and/or any other specific block.

## 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	Full Message		[1..1]			
	1	Business Application Header V01 (head.001.001.01)	<AppHdr>	[1..1]			
	2	From	<Fr>	[1..1]	Choice		
	3	Organisation Identification	<OrgId>	[1..1]			
	4	Identification	<Id>	[0..1]	Choice		
	5	Organisation Identification	<OrgId>	[1..1]			
	6	Other	<Othr>	[0..*]			
	7	Identification	<Id>	[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	<OrgId>	[1..1]			
	4	Identification	<Id>	[0..1]	Choice		
	5	Organisation Identification	<OrgId>	[1..1]			
	6	Other	<Othr>	[0..*]			
	7	Identification	<Id>	[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	<BizMsgIdr>	[1..1]	text{1,35}		
	2	Message Definition Identifier	<MsgDefIdr>	[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	<OrgId>	[1..1]			
	5	Identification	<Id>	[0..1]	Choice		
	6	Organisation Identification	<OrgId>	[1..1]			
	7	Other	<Othr>	[0..*]			
	8	Identification	<Id>	[1..1]	text{1,35}		

Index	Lv l	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	<OrgId>	[1..1]			
	5	Identification	<Id>	[0..1]	Choice		
	6	Organisation Identification	<OrgId>	[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	<BizMsgIdr>	[1..1]	text{1,35}		
	3	Message Definition Identifier	<MsgDefIdr>	[1..1]	text{1,35}		
	3	Creation Date	<CreDt>	[1..1]	dateTime .*Z		
	1	Document		[1..1]			
	2	Derivatives Trade Position Set Report V02 (auth.090.001.02)	<DerivsTradPos SetRpt>				
	3	Aggregated Position	<AggtdPos>	[1..1]	Choice		
	4	Data Set Action	<DataSetActn>	[1..1]	text		
	5	No Transaction			NOTX		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	4	Report	<Rpt>	[1..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 1</li> <li>- Guideline Description: TRs should calculate position data and make it available in four separate datasets - Position Set, Collateral Position Set, Currency Position Set and Currency Collateral Position Set. These datasets should be uniquely identifiable and labelled with the relevant reference date.</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 10</li> <li>- Guideline Description: TRs should maintain a record of all the position calculations which they have calculated for at least two years.</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 11</li> <li>- Guideline Description: TRs which receive data in line with the portability Guidelines should keep the previously calculated positions transferred from the old TR for at least two years and follow Guideline 10 prospectively.</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 12</li> <li>- Guideline Description: For derivatives that have missing data for one or more of the metrics or dimensions, TRs should include the derivatives with those missing values in a separate position. However, TRs should exclude derivatives from all relevant calculations only when there is missing data for field 'Counterparty 1' (T1F4), 'Counterparty 2' (T1F9), 'Contract type' (T2F10) or 'Asset class' (T2F11).</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
							<p>- Guideline Number: 13  - Guideline Description: For derivatives that have missing data for one or more of the metrics or dimensions, TRs should include the derivatives with those missing values in a separate position. However, TRs should exclude derivatives from all relevant calculations only when there is missing data for field 'Counterparty 1' (T1F4), 'Counterparty 2' (T1F9), 'Contract type' (T2F10) or 'Asset class' (T2F11).  -----  Annotation:  Guidelines</p> <p>- Guideline Number: 14  - Guideline Description: TRs should provide access to positions to the relevant authorities by using an ISO 20022 XML template and following the operational standards defined in Articles 4 and 5 of the RTS on data access.  -----  Annotation:  Guidelines</p> <p>- Guideline Number: 16  - Guideline Description: Upon request from ESMA, a TR should have available at all times the calculation algorithms they use as well as the procedure(s) which they follow to produce each of the four datasets relating to the position calculations described in these Guidelines.  -----  Annotation:  Guidelines</p> <p>- Guideline Number: 17  - Guideline Description: Figures included in calculations should not be rounded but the calculated position should be rounded to minimum 2 digits after decimal.  -----  Annotation:  Guidelines</p> <p>- Guideline Number: 2  - Guideline Description: Unless otherwise specified, all</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
							<p>- Guideline Description: Unless otherwise specified, all the Guidelines apply to each calculation. This excludes the following Guidelines which should be applied only to the following calculations:</p> <p>a. Guideline 18, Guideline 23, Guideline 24, Guideline 25, Guideline 30 and Guideline 31 are applicable to Positions Sets;</p> <p>b. Guideline 19, Guideline 23, Guideline 24, Guideline 25, Guideline 30 and Guideline 31 are applicable to Currency Position Sets;</p> <p>c. Guideline 20, Guideline 21, Guideline 22 and Guideline 29 are relevant to Collateral Position Sets;</p> <p>d. Guideline 20, Guideline 21, Guideline 22, Guideline 29, Guideline 30 and Guideline 32 are applicable to Currency Collateral Position Sets;</p> <p>e. Guideline 26 is only applicable to Position Sets and Currency Position Sets where the field Asset class (T2F11) is reported as 'INTR' and field Contract type (T2F10) is reported as 'SWAP';</p> <p>f. Guideline 27 is only applicable to Position Sets and Currency Position Sets where the field Asset class (T2F11) is reported as 'CRDT';</p> <p>g. Guideline 28 is only applicable to Position Sets and Currency Position Sets where the field Asset class (T2F11) is reported as 'COMM'.</p> <p>-----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 4</p> <p>- Guideline Description: TRs should calculate positions consistently irrespective of whether the derivative reported is single or dual-sided and consistently irrespective of the reconciliation status of the report.</p> <p>-----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 5</p> <p>- Guideline Description: TRs should determine outstanding derivatives, as referred to in Article 2(2) of ITS on reporting, in order to calculate the set of outstanding derivatives pertaining to a position.</p> <p>-----</p> <p>Annotation: Guidelines</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
							<p>Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 7</li> <li>- Guideline Description: TRs should calculate positions on a 'best available information' basis. TRs should include all information, as available at the date of the position calculation, conforming to common validation rules in the position calculation, irrespective of the reconciliation status.</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 8</li> <li>- Guideline Description: TRs should make the position report available to authorities on the day of the calculation in line with the following steps:</li> </ul> <ol style="list-style-type: none"> <li>1. End of trading day T expressed by Day T</li> <li>2. Retrieve appropriate FX reference rates on day T for converting, where applicable, the required fields as per Guideline (15) expressed by Day T 16:00 UTC (17:00 CET)</li> <li>3. Deadline for reporting entities to submit reports to TRs on derivatives traded on day T with event date T expressed by Day T+1 23:59 UTC</li> <li>4. Deadline for providing the trade state report by TRs based on lifecycle events reported up to T+1 with event date T or earlier expressed by Day T+2 12:00 UTC</li> <li>5. Deadline for providing the position report by TRs based on the trade state report provided on T+2 based on event date T or earlier expressed by Day T+2 23:59 UTC.</li> </ol> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 9</li> <li>- Guideline Description: When TRs provide an authority with access to erroneous data, and the TR has caused the error itself, the data should be updated by the TR so that it is corrected as soon as it is possible and the erroneous calculations for the previous two years, as of the last working day of each week, should be re-reported correctly. When a</li> </ul>

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
							week, should be re-reported correctly. When a mistake by a reporting counterparty, rather than the TR, has led to an incorrect calculation by a TR, all authorities should be notified, and given the opportunity to request an amended version of each calculation that was incorrect from the relevant TR.
	5	Reference Date	<RefDt>	[1..1]	date		<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 3</li> <li>- Guideline Description: TRs should calculate positions based on the information included in the latest trade state report. The following timeline and source of data should be used to generate the positions report for day T. On day T+2 by 12:00 UTC, provision of the trade state report to authorities based on lifecycle events reported up to day T+1 with field 'Event date' equal to T or earlier. On day T+2 by 23:59 UTC, provision of the positions report to authorities based on the latest TSR generated on day T+2.</li> </ul>
	5	Position Set	<PosSet>	[0..*]		[0..5 0000 0]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Dimensions	<Dmnsns>	[1..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 23</li> <li>- Guideline Description: All derivatives reported to TRs should be aggregated with derivatives with identical entries in the following fields representing dimensions of the derivatives grouped together in position sets to specify counterparties to derivatives: 89</li> <li>a. Counterparty 1 (T1F4)</li> <li>b. Counterparty 2 (T1F9);</li> <li>c. Valuation currency (T2F22);</li> <li>d. Collateralisation category (T3F11);</li> <li>e. Collateral Portfolio code (T3F9) if applicable;</li> <li>f. Contract type (T2F10);</li> <li>g. Asset class (T2F11);</li> <li>h. Underlying identification type (T2F13) if applicable;</li> <li>i. Underlying identification (T2F14) if applicable;</li> <li>j. Notional Currency 1 (T2F56);</li> <li>k. Notional Currency 2 (T2F65) if applicable;</li> <li>l. Settlement currency 1 (T2F19)</li> <li>m. Settlement currency 2 (T2F20) if applicable;</li> <li>n. Master Agreement Type (T2F34);</li> <li>o. Master Agreement Version (T2F36);</li> <li>p. Cleared (T2F31);</li> <li>q. Intragroup (T2F37)</li> <li>r. Exchange Rate basis (T2F115) when applicable;</li> <li>s. Option type (T2F132), when applicable.</li> </ul>
	7	Counterparty Identification	<CtrPtyId>	[0..1]		[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 6</li> <li>- Guideline Description: TRs should include all relevant derivatives reports held by a TR pertinent to a position of a particular Counterparty 1 (T1F4) in the relevant position calculation. TRs should include derivatives irrespective of whether they are or are not reconciled, paired or matched.</li> </ul>
	8	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	9	Identification	<Id>	[1..1]	Choice		
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	12	Other	<Othr>	[1..1]			
	13	Identification	<Id>	[1..1]			
	14	Identification	<Id>	[1..1]	text{1,72}		
	9	Direction Or Side	<DrctnOrSd>	[0..1]	Choice		
	10	Direction	<Drctn>	[1..1]			
	11	Direction Of The First Leg	<DrctnOfTheFrst Leg>	[1..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	11	Direction Of The Second Leg	<DrctnOfTheScn dLeg>	[0..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	10	Counterparty Side	<CtrPtySd>	[1..1]	text		
	11	Seller			SLLR		
	11	Buyer			BYER		
	8	Other Counterparty	<OthrCtrPty>	[1..1]			
	9	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Natural	<Ntrl>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]			
	13	Identification	<Id>	[1..1]	text{1,72}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Value Currency	<ValCcy>	[0..1]	text [A-Z]{3,3}		
	7	Collateral	<Coll>	[0..1]			
	8	Collateral Portfolio Code	<CollPrftlCd>	[1..1]	Choice		
	9	Portfolio	<Prftl>	[1..1]	Choice		
	10	Code	<Cd>	[1..1]	text{1,52}		
	10	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	11	Not Applicable			NOAP		
	8	Collateralisation Category	<CollstnCtgy>	[1..1]	text		
	9	Fully Collateralised			FLCL		
	9	One Way Collateralised			OWCL		
	9	One Way Collateralised Counterparty 1			OWC1		
	9	One Way Collateralised Counterparty 2			OWC2		
	9	One Way Partially Collateralised Counterparty 1			OWP1		
	9	One Way Partially Collateralised Counterparty 2			OWP2		
	9	Partially Collateralised			PRCL		
	9	Partially Collateralised Counterparty 1			PRC1		
	9	Partially Collateralised Counterparty 2			PRC2		
	9	Uncollateralised			UNCL		
	7	Contract Type	<CtrctTp>	[0..1]	text	[1..1]	
	8	Contract For Difference			CFDS		
	8	Forward Rate Agreement			FRAS		
	8	Futures			FUTR		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Forward			FORW		
	8	Option			OPTN		
	8	Spread Betting			SPDB		
	8	Swap			SWAP		
	8	Swaption			SWPT		
	8	Other			OTHR		
	7	Asset Class	<AsstCls>	[0..1]	text	[1..1]	
	8	Credit			CRDT		
	8	Currency			CURR		
	8	Equity			EQUI		
	8	Interest Rate			INTR		
	8	Commodity			COMM		
	7	Underlying Instrument	<UndrlygInstrm>	[0..1]	Choice		
	8	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	8	Alternative Instrument Identification	<AltrntvInstrmId>	[1..1]	text{1,52}		
	8	Unique Product Identifier	<UnqPdctIdr>	[1..1]	Choice		
	9	Identification	<Id>	[1..1]	text{1,52}		
	8	Basket	<Bskt>	[1..1]			
	9	Structurer	<Strr>	[0..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Identification	<Id>	[0..1]	text{1,52}		
	9	Constituents	<Cnstnts>	[0..*]			
	10	Instrument Identification	<InstrmId>	[1..1]	Choice		
	11	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	11	Alternative Instrument Identification	<AltrntvInstrmId>	[1..1]	text{1,52}		
	8	Index	<Indx>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	ISIN	<ISIN>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	9	Name	<Nm>	[0..1]	text{1,350}	T/C	Type Changed: text{1,100}
	9	Index	<Indx>	[0..1]	text{1,4}	T/C	Type Changed: One of the following code values must be used: BBSW (BBSW) BUBO (BUBO) CDOR (CDOR) CIBO (CIBO) CZNA (CZNA) EFFF (EFFF) EONA (EONA) EONS (EONS) ESTR (ESTR) EUCH (EUCH) EURI (EURI) EUUS (EUUS) FUSW (FUSW) GCFR (GCFR) ISDA (ISDA) JIBA (JIBA) LIBI (LIBI) LIBO (LIBO) MAAA (MAAA) MOSP (MOSP) NIBO (NIBO) OBFR (OBFR) PFAN (PFAN) PRBO (PRBO) SOFR (SOFR) SONA (SONA) STBO (STBO) SWAP (SWAP) TIBO (TIBO) TLBO (TLBO) TREA (TREA) WIBO (WIBO)
	10	BBSW			BBSW		
	10	BUBO			BUBO		
	10	CDOR			CDOR		
	10	CIBO			CIBO		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	CZNA			CZNA		
	10	EFFR			EFFR		
	10	EONA			EONA		
	10	EONS			EONS		
	10	ESTR			ESTR		
	10	EUCH			EUCH		
	10	EURI			EURI		
	10	EUUS			EUUS		
	10	FUSW			FUSW		
	10	GCFR			GCFR		
	10	ISDA			ISDA		
	10	JIBA			JIBA		
	10	LIBI			LIBI		
	10	LIBO			LIBO		
	10	MAAA			MAAA		
	10	MOSP			MOSP		
	10	NIBO			NIBO		
	10	OBFR			OBFR		
	10	PFAN			PFAN		
	10	PRBO			PRBO		
	10	SOFR			SOFR		
	10	SONA			SONA		
	10	STBO			STBO		
	10	SWAP			SWAP		
	10	TIBO			TIBO		
	10	TLBO			TLBO		
	10	TREA			TREA		
	10	WIBO			WIBO		
	8	Identification Not Available	<IdNotAvlbl>	[1..1]	text		
	9	Unknown			UKWN		
	9	Basket			BSKT		
	9	Index			INDX		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Notional Currency	<NtnlCcy>	[0..1]	text [A-Z]{3,3}	[1..1]	
	7	Second Leg Notional Currency	<NtnlCcyScndLeg>	[0..1]	text [A-Z]{3,3}		
	7	Settlement Currency	<SttlmCcy>	[0..1]	text [A-Z]{3,3}		
	7	Second Leg Settlement Currency	<SttlmCcyScndLeg>	[0..1]	text [A-Z]{3,3}		
	7	Master Agreement	<MstrAgrmt>	[0..1]		[1..1]	
	8	Type	<Tp>	[0..1]	Choice	[1..1]	
	9	Type	<Tp>	[1..1]	text{1,4}	T/C	Type Changed: One of the following code values must be used: BIAG (BilateralAgreement) CDEA (FIA- ISDAClearedDerivativesExecutionAgreement) CHMA (SwissMasterAgreement) CMOP (ContratoMarcoDeOperacionesFinancieras) DERV (DeutscherRahmenvertragFürFinanztermingeschäfte) EFMA (EFETMasterAgreement) EUMA (EuropeanMasterAgreement) FMAT (FBFMasterAgreementRelatingToTransactionsOnForwardFinancialInstruments) FPCA (FOAProfessionalClientAgreement) GMRA (GMRA) GMSL (GMSLA) IDMA (IslamicDerivativeMasterAgreement) ISDA (ISDA) OTHR (Other)
	10	Bilateral Agreement			BIAG		
	10	FI A- ISDA Cleared Derivatives Execution Agreement			CDEA		
	10	Swiss Master Agreement			CHMA		
	10	Contrato Marco De Operaciones Financieras			CMOP		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Deutscher Rahmenvertrag Für Finanztermingeschäfte			DERV		
	10	EFET Master Agreement			EFMA		
	10	European Master Agreement			EUMA		
	10	FBF Master Agreement Relating To Transactions On Forward Financial Instruments			FMAT		
	10	FOA Professional Client Agreement			FPCA		
	10	GMRA			GMRA		
	10	GMSLA			GMSL		
	10	Islamic Derivative Master Agreement			IDMA		
	10	ISDA			ISDA		
	10	Other			OTHR		
	9	Proprietary	<Prtry>	[1..1]	text{1,50}		
	8	Version	<Vrsn>	[0..1]	text{1,50}		
	8	Other Master Agreement Details	<OthrMstrAgrmt DtIs>	[0..1]	text{1,350}		
	7	Cleared	<Clrd>	[0..1]	boolean	[1..1]	
	7	Intra Group	<IntraGrp>	[0..1]	boolean		
	7	Exchange Rate Basis	<XchgRateBsis>	[0..1]	Choice		
	8	Currency Pair	<CcyPair>	[1..1]			
	9	Base Currency	<BaseCcy>	[1..1]	text [A-Z]{3,3}		
	9	Quoted Currency	<QtdCcy>	[1..1]	text [A-Z]{3,3}		
	8	Proprietary	<Prtry>	[1..1]	text{1,52}		
	7	Option Type	<OptnTp>	[0..1]	text		
	8	Call			CALL		
	8	Put			PUTO		
	8	Other			OTHR		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Time To Maturity	<TmToMtrty>	[0..1]	Choice		<p>Annotation: Guidelines</p> <p>- Guideline Number: 24 - Guideline Description: TRs should use the following buckets to aggregate derivatives with similar values for 'Time to Maturity'. Time to Maturity should be calculated as the difference between a derivative's expiration date (T2F44) and the reference date, based on a Gregorian calendar.</p> <p>Data presented below should be read as follows:</p> <p>Difference between 'Expiration date' (T2F44) and reference date - Value of Time to maturity</p> <p>a. One month or less - 'T01_00M_01M' b. More than one month but no more than three months (inclusive) - 'T02_01M_03M' c. More than three months but less than six months (inclusive) - 'T03_03M_06M' d. More than six months but less than nine months (inclusive) - 'T04_06M_09M' e. More than nine months but less than 12 months (inclusive) - 'T05_09M_12M' f. More than twelve months but less than 2 years (inclusive) - 'T06_01Y_02Y' g. More than 24 months but less than 3 years (inclusive) - 'T07_02Y_03Y' h. More than 36 months but less than 4 years (inclusive) - 'T08_03Y_04Y' i. More than 48 months but less than 5 years (inclusive) - 'T09_04Y_05Y' j. More than 5 years but less than 10 years (inclusive) - 'T10_05Y_10Y' k. More than 10 years but less than 15 years (inclusive) - 'T11_10Y_15Y' l. More than 15 years but less than 20 years (inclusive) - 'T12_15Y_20Y' m. More than 20 years but less than 30 years (inclusive) - 'T13_20Y_30Y' n. More than 30 years but less than 50 years (inclusive) - 'T14_30Y_50Y' o. More than 50 years - 'T15_50Y_XXY' p. Expiration date is blank (open ended contract) - 'T16_BL' r. Expiration date is NA - 'T17_NA'.</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
							<p>r. Expiration date is NA - 'T17_NA'. -----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 25 - Guideline Description: In the event that a derivative has an expiration date (T2F44) which does not exist in the month of the reference date (i.e. 29, 30, 31 month dependent), the decision for which maturity bucket that derivative should be included in should be made by treating that derivative in the same way as if the calculation were being made on the expiration date (T2F44) for the month of the reference date. For example, if a derivative calculation has a reference date of 31 January and the derivative expires on 28 February, that derivative should be included in the 'One month or less' maturity bucket. If a reference date is on 31 January and the expiration date (T2F44) is 1 March, then that derivative should be included in the 'More than one month but no more than three months' maturity bucket. If a calculation's reference date is on 30 April, and the derivative matures on 31 May then that derivative should be included in the 'One month or less' maturity bucket. -----</p> <p>Comment: Provide the relevant bucket as indicated in the Guideline 25 of Guidelines on position calculation.</p> <p>Mapping examples: If the difference between maturity date and reference date is one month or less then &lt;End&gt; component should be populated with MNTH for element &lt;Unit&gt; and '1' for element &lt;Val&gt;.</p> <p>If the difference between maturity date and reference date is more than 24 months but less than 3 years, then &lt;Start&gt; component should be populated with MNTH for element &lt;Unit&gt; and '24' for element &lt;Val&gt;, and &lt;End&gt; component should be populated with YEAR for element &lt;Unit&gt; and '3' for element &lt;Val&gt;.</p> <p>If maturity date is blank (open ended contract) then element &lt;Spcl&gt; should be populated with BLNK.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Period	<Prd>	[1..1]			
	9	Start	<Start>	[0..1]			
	10	Unit	<Unit>	[1..1]	text		
	11	Days			DAYS		
	11	Months			MNTH		
	11	Weeks			WEEK		
	11	Years			YEAR		
	10	Value	<Val>	[1..1]	decimal td = 3 fd = 0		
	9	End	<End>	[0..1]			
	10	Unit	<Unit>	[1..1]	text		
	11	Days			DAYS		
	11	Months			MNTH		
	11	Weeks			WEEK		
	11	Years			YEAR		
	10	Value	<Val>	[1..1]	decimal td = 3 fd = 0		
	8	Special	<Spcl>	[1..1]	text		
	9	Blank			BLNK		
	9	Not Available			NTAV		



Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	IRS Type	<IRSTp>	[0..1]	text{1,52}	T/C	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 26</li> <li>- Guideline Description: IRS derivatives should also be grouped together according to their type. With reference to whether Leg 1 and Leg 2 are fixed or floating, the below table explains how 'type of IRS' should be discerned and how IRS derivatives should be grouped:</li> </ul> <p>FIX-FLOAT (1) - Fixed rate of leg 1 or coupon (T2F79): P; Fixed rate of leg 2 (T2F95): B; Indicator of the floating rate of leg 1 (T2F84): B; Indicator of the floating rate of leg 2 (T2F100): P  FIX-FLOAT (2) - Fixed rate of leg 1 or coupon (T2F79): B; Fixed rate of leg 2 (T2F95): P; Indicator of the floating rate of leg 1 (T2F84): P; Indicator of the floating rate of leg 2 (T2F100): B  FIX-FIX - Fixed rate of leg 1 or coupon (T2F79): P; Fixed rate of leg 2 (T2F95): P; Indicator of the floating rate of leg 1 (T2F84): B; Indicator of the floating rate of leg 2 (T2F100): B  BASIS- Fixed rate of leg 1 or coupon (T2F79): B; Fixed rate of leg 2 (T2F95): B; Indicator of the floating rate of leg 1 (T2F84): P; Indicator of the floating rate of leg 2 (T2F100): P.</p> <p>-----  Type Changed:  One of the following code values must be used:  BSIS (BASIS)  FXFX (FIX_FIX)  FXFL (FIX_FLOAT)</p>
	8	BASIS			BSIS		
	8	FIX_FIX			FXFX		
	8	FIX_FLOAT			FXFL		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Credit	<Cdt>	[0..1]			Annotation: Guidelines  - Guideline Number: 27 - Guideline Description: For credit derivatives, TRs should use the following dimensions to group together derivatives for Position Sets and Currency Position Sets in addition to those dimensions referred to from Guideline 23 to Guideline 25: a. Seniority (T2F143), when reference entity is populated in field Reference entity (T2F144); b. Tranche (T2F148), when 'X' is populated in field Underlying identification type (T2F13).
	8	Seniority	<Snrty>	[0..1]	text		
	9	Debt Subordinated			SBOD		
	9	Senior Debt			SNDB		
	9	Other			OTHR		
	8	Reference Party	<RefPty>	[0..1]	Choice		
	9	Country	<Ctry>	[1..1]	text [A-Z]{2,2}		
	9	Division Country Sub	<CtrySubDvsn>	[1..1]	text [A-Z]{2,2}\-[0-9A-Z]{1,3}		
	9	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	8	Index Factor	<IndxFctr>	[0..1]	decimal td = 11 fd = 10		
	8	Tranche Indicator	<TrchInd>	[0..1]	boolean		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Commodity	<Cmmdty>	[0..1]	Choice		Annotation: Guidelines  - Guideline Number: 28 - Guideline Description: For commodity derivatives, a TR should aggregate metrics for classes of commodity derivatives in accordance with the dimensions referred to in Guideline 23 to Guideline 25 of this paper as per each of the following details reported in field Base product (T2F116), Sub-product (T2F117), and field Further sub-product (T2F118) as defined in Table 4 'Classification of commodities' of the ITS on reporting.
	8	Agricultural	<Agrcltrl>	[1..1]	Choice		
	9	Grain Oil Seed	<GrnOilSeed>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Grain Oil			GROS		
	10	Seeds					
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Feed			FWHT		
	11	Wheat					
	11	Soybeans			SOYB		
	11	Rapeseed			RPSD		
	11	Other			OTHR		
	11	Maize			CORN		
	11	Rice			RICE		
	9	Soft	<Soft>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Softs			SOFT		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Robusta Coffee			ROBU		
	11	Cocoa			CCOA		
	11	Raw Sugar			BRWN		
	11	White Sugar			WHSG		
	11	Other			OTHR		
	9	Potato	<Ptt>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Potato			POTA		
	9	Olive Oil	<OlvOil>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Olive Oil			OOLI		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Lampante			LAMP		
	11	Other			OTHR		
	9	Dairy	<Dairy>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Dairy			DIRY		
	9	Forestry	<Frstry>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Forestry			FRST		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Seafood	<Sfd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Seafood			SEAF		
	9	Live Stock	<LiveStock>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Livestock			LSTK		
	9	Grain	<Grn>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Grain			GRIN		
	10	Product Additional Sub	<AddtlSubPdct>	[0..1]	text		
	11	Wheat Milling			MWHT		
	11	Other			OTHR		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Energy	<Nrgy>	[1..1]	Choice		
	9	Electricity	<Elctrcty>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Electricity			ELEC		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Base Load			BSLD		
	11	Financial Transmission Rights			FITR		
	11	Peak Load			PKLD		
	11	Off Peak			OFFP		
	11	Other			OTHR		
	9	Natural Gas	<NtrlGas>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Natural Gas			NGAS		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Gas Pool			GASP		
	11	LNG			LNGG		
	11	NCG			NCGG		
	11	TTF			TTFG		
	11	NBP			NBPG		
	11	Other			OTHR		
	9	Oil	<Oil>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Oil			OILP		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Bakken			BAKK		
	11	Biodiesel			BDSL		
	11	Brent			BRNT		
	11	Brent NX			BRNX		
	11	Canadian			CNDA		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Condensate			COND		
	11	Diesel			DSEL		
	11	Dubai			DUBA		
	11	ESPO			ESPO		
	11	Ethanol			ETHA		
	11	Fuel			FUEL		
	11	Fuel Oil			FOIL		
	11	Gasoil			GOIL		
	11	Gasoline			GSLN		
	11	Heating			HEAT		
		Oil					
	11	Jet Fuel			JTFL		
	11	Kerosene			KERO		
	11	Light			LLSO		
		Louisiana Sweet					
	11	Mars			MARS		
	11	Naphta			NAPH		
	11	NGL			NGLO		
	11	Tapis			TAPI		
	11	WTI			WTIO		
	11	Urals			URAL		
	11	Other			OTHR		
	9	Coal	<Coal>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Coal			COAL		
	9	Inter Energy	<IntrNrgy>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Inter			INRG		
		Energy					

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Renewable Energy	<RnwblNrgy>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Renewable Energy			RNNG		
	9	Light End	<LghtEnd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Light Ends			LGHT		
	9	Distillates	<Dstllts>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Distillates			DIST		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Environmental	<Envttl>	[1..1]	Choice		
	9	Emissions	<Emssns>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Emission			EMIS		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	CER			CERE		
	11	ERU			ERUE		
	11	EUA			EUAЕ		
	11	EUAA			EUAA		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Other			OTHR		
	9	Weather	<Wthr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Weather			WTHR		
	9	Carbon Related	<CrbnRltd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Carbon Related			CRBR		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Fertilizer	<Frtlzr>	[1..1]	Choice		
	9	Ammonia	<Ammn>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Ammonia			AMMO		
	9	Diammonium Phosphate	<DmmnmPhspht>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Diammonium Phosphate			DAPH		
	9	Potash	<Ptsh>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Potash			PTSH		
	9	Sulphur	<Slphr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Sulphur			SLPH		
	9	Urea	<Urea>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Urea			UREA		
	9	Urea And Ammonium Nitrate	<UreaAndAmmn mNtrt>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Urea And Ammonium Nitrite			UAAN		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Freight	<Frght>	[1..1]	Choice		
	9	Dry	<Dry>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Dry			DRYF		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Dry Bulk Carrier			DBCR		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Other			OTHR		
	9	Wet	<Wet>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Wet			WETF		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Tanker			TNKR		
	11	Other			OTHR		
	9	Container Ship	<CntnrShip>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Container Ship			CSHP		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Index	<Indx>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Index			INDX		
	8	Industrial Product	<IndstrlPdct>	[1..1]	Choice		
	9	Construction	<Cnstrctn>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Industrial Product			INDP		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Construction			CSTR		
	9	Manufacturing	<Manfctg>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Industrial Product			INDP		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Manufacturing			MFTG		
	8	Inflation	<Infltn>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Inflation			INFL		
	8	Metal	<Metl>	[1..1]	Choice		
	9	Non Precious	<NonPrcs>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Metal			METL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Precious Non			NPRM		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Aluminium			ALUM		
	11	Alloy Aluminium			ALUA		
	11	Cobalt			CBLT		
	11	Copper			COPR		
	11	Iron Ore			IRON		
	11	Molybdenum			MOLY		
	11	NASAAC			NASC		
	11	Nickel			NICK		
	11	Steel			STEL		
	11	Tin			TINN		
	11	Zinc			ZINC		
	11	Other			OTHR		
	11	Lead			LEAD		
	9	Precious	<Prcs>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Metal			METL		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Precious			PRME		
	10	Product Additional Sub	<AddtlSubPdct>	[0..1]	text		
	11	Gold			GOLD		
	11	Other			OTHR		
	11	Palladium			PLDM		
	11	Platinum			PTNM		
	11	Silver			SLVR		
	8	Exotic Multi Commodity	<MultiCmmdtyEx tc>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Commodity Exotic Multi			MCEX		
	8	Statistics Official Economic	<OffclEcnmcSttst cs>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Economic Statistic Official			OEST		
	8	Other	<Othr>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Other			OTHR		
	8	Other C10	<OthrC10>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Other C10			OTHC		
	8	Paper	<Ppr>	[1..1]	Choice		
	9	Container Board	<CntnrBrd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Containerboard			CBRD		
	9	Newsprint	<Nwsprnt>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Newsprint			NSPT		
	9	Pulp	<Pulp>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Pulp			PULP		
	9	Recovered Paper	<RcvrdPpr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Polypropylene	<Plprpln>	[1..1]	Choice		
	9	Plastic	<Plstc>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Polypropylene			POLY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Plastic			PLST		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Polypropylene			POLY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	7	Other Payment	<OthrPmt>	[0..1]			
	8	Payment Currency	<PmtCcy>	[0..1]	text [A-Z]{3,3}		
	8	Payment Type	<PmtTp>	[0..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Type	<Tp>	[1..1]	text		
	10	Upfront			UFRO		
	10	Un Wind			UWIN		
	10	Principal			PEXH		
		Exchange					
	8	Payment Payer	<PmtPyr>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]	Choice		
	10	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]	text{1,72}		
	8	Payment Receiver	<PmtRcvr>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]	Choice		
	10	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]	text{1,72}		
	6	Metrics	<Mtrcs>	[1..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18</li> <li>- Guideline Description: The TRs should calculate and quantify positions on a gross basis by aggregating according to the following quantitative metrics. When the position does not include outliers it is referred to as 'clean', when it does include outliers it is referred to as 'total'.</li> </ul>
	7	Total	<Ttl>	[0..1]		[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Buyer	<Buyr>	[0..1]		[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18a</li> <li>- Guideline Description: Total number of derivatives used for calculating the Buyer-Side position: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.</li> </ul>
	9	Number Of Trades	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18b</li> <li>- Guideline Description: Total number of trades used for calculating the Seller-Side position: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.</li> </ul>
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18i</li> <li>- Guideline Description: Total Buyer-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.</li> </ul>
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18h - Guideline Description: Total Buyer-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18c - Guideline Description: Total Buyer-Side Notional amount of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect	Amount In <AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta	Weighted <WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	Annotation: Guidelines  - Guideline Number: 18d - Guideline Description: Total Buyer-Side Notional amount of leg 2 (T2F64) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero. ----- Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency Xml	<Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvgDlta>	[0..1]	decimal td = 25 fd = 19		
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Seller	<Sellr>	[0..1]		[1..1]	
	9	Trades Number Of	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18k - Guideline Description: Total Seller-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18j - Guideline Description: Total Seller-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18e - Guideline Description: Total Seller-Side Notional of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and 85 Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect	Amount In <AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta	Weighted <WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	Annotation: Guidelines  - Guideline Number: 18f - Guideline Description: Total Seller-Side Notional amount of leg 2 (T2F64) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero. ----- Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency Xml	<Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	7	Clean	<Clean>	[0..1]		[1..1]	
	8	Buyer	<Buyr>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 18l - Guideline Description: Clean number of derivatives used for calculating the Buyer-Side position with all outliers removed: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.
	9	Trades Number Of	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18t - Guideline Description: Clean Buyer-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18s - Guideline Description: Clean Buyer-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18n</li> <li>- Guideline Description: Clean Buyer-Side Notional amount of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56).</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18r</li> <li>- Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</li> </ul>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	<p>Annotation: Guidelines</p> <p>- Guideline Number: 18o - Guideline Description: Clean Buyer-Side Notional amount of leg 2: Aggregations of values in the field Notional of leg 2 (T2F64) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65).</p> <p>----- Annotation: Guidelines</p> <p>- Guideline Number: 18r - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Seller	<Sellr>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 18m - Guideline Description: Clean number of derivatives used for calculating the Seller-Side position with all outliers removed: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.
	9	Trades Number Of	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18v - Guideline Description: Clean Seller-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22) unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18u - Guideline Description: Clean Seller-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	<p>Annotation: Guidelines</p> <p>- Guideline Number: 18p - Guideline Description: Clean Seller-Side Notional of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56).</p> <p>-----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 18r - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</p>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	<p>Annotation: Guidelines</p> <p>- Guideline Number: 18q - Guideline Description: Clean Seller-Side Notional amount of leg 2: Aggregations of values in the field Notional of leg 2 (T2F64) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65).</p> <p>----- Annotation: Guidelines</p> <p>- Guideline Number: 18r - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	5	Currency Position Set	<CcyPosSet>	[0..*]		[0..5 0000 0]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 30</li> <li>- Guideline Description: TRs should determine the relevant Currency Position Sets for authorities where the counterparties have reported the currency of issue of that authority for one of the below dimensions. <ul style="list-style-type: none"> <li>a. Notional Currency 1 (T2F56); or</li> <li>b. Notional Currency 2 (T2F65); or</li> <li>c. Settlement currency 1 (T2F19); or</li> <li>d. Settlement currency 2 (T2F20).</li> </ul> </li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 31</li> <li>- Guideline Description: TRs should provide a Currency Position Set to authorities determined in accordance with Guideline 30 and based upon all the dimensions included from Guideline 23 through to Guideline 25. Guideline 26, Guideline 27 and Guideline 28 should also be applied to Currency Position Sets when appropriate.</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 32</li> <li>- Guideline Description: TRs should aggregate the collateral pertaining to the Currency Position Sets determined in accordance with Guideline 30 and using the dimensions referred to in Guideline 29.</li> </ul>
	6	Dimensions	<Dmnsns>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Counterparty Identification	<CtrPtyId>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 6 - Guideline Description: TRs should include all relevant derivatives reports held by a TR pertinent to a position of a particular Counterparty 1 (T1F4) in the relevant position calculation. TRs should include derivatives irrespective of whether they are or are not reconciled, paired or matched.
	8	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	9	Identification	<Id>	[1..1]	Choice		
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	12	Other	<Othr>	[1..1]			
	13	Identification	<Id>	[1..1]			
	14	Identification	<Id>	[1..1]	text{1,72}		
	9	Direction Or Side	<DrctnOrSd>	[0..1]	Choice		
	10	Direction	<Drctn>	[1..1]			
	11	Direction Of The First Leg	<DrctnOfTheFrst Leg>	[1..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	11	Direction Of The Second Leg	<DrctnOfTheScnd Leg>	[0..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	10	Counterparty Side	<CtrPtySd>	[1..1]	text		
	11	Seller			SLLR		
	11	Buyer			BYER		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Other Counterparty	<OthrCtrPty>	[1..1]			
	9	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Natural	<Ntrl>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]			
	13	Identification	<Id>	[1..1]	text{1,72}		
	7	Value Currency	<ValCcy>	[0..1]	text [A-Z]{3,3}		
	7	Collateral	<Coll>	[0..1]			
	8	Collateral Portfolio	<CollPrftlCd>	[1..1]	Choice		
		Code					
	9	Portfolio	<Prftl>	[1..1]	Choice		
	10	Code	<Cd>	[1..1]	text{1,52}		
	10	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	11	Not Applicable			NOAP		
	8	Collateralisation Category	<CollstnCtgy>	[1..1]	text		
	9	Fully Collateralised			FLCL		
	9	One Way Collateralised			OWCL		
	9	One Way Collateralised Counterparty 1			OWC1		
	9	One Way Collateralised Counterparty 2			OWC2		
	9	One Way Partially Collateralised Counterparty 1			OWP1		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	One Way Partially Collateralised Counterparty 2			OWP2		
	9	Partially Collateralised			PRCL		
	9	Partially Collateralised Counterparty 1			PRC1		
	9	Partially Collateralised Counterparty 2			PRC2		
	9	Uncollateralised			UNCL		
	7	Contract Type	<CtrctTp>	[0..1]	text	[1..1]	
	8	Contract For Difference			CFDS		
	8	Forward Rate Agreement			FRAS		
	8	Futures			FUTR		
	8	Forward			FORW		
	8	Option			OPTN		
	8	Spread Betting			SPDB		
	8	Swap			SWAP		
	8	Swaption			SWPT		
	8	Other			OTHR		
	7	Asset Class	<AsstClss>	[0..1]	text	[1..1]	
	8	Credit			CRDT		
	8	Currency			CURR		
	8	Equity			EQUI		
	8	Interest Rate			INTR		
	8	Commodity			COMM		
	7	Underlying Instrument	<UndrlygInstrm>	[0..1]	Choice		
	8	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	8	Alternative Instrument Identification	<AltrntvInstrmId>	[1..1]	text{1,52}		
	8	Unique Product Identifier	<UnqPdctldr>	[1..1]	Choice		
	9	Identification	<Id>	[1..1]	text{1,52}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Basket	<Bskt>	[1..1]			
	9	Structurer	<Strr>	[0..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Identification	<Id>	[0..1]	text{1,52}		
	9	Constituents	<Cnstnts>	[0..*]			
	10	Instrument Identification	<InstrmId>	[1..1]	Choice		
	11	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	11	Alternative Instrument Identification	<AltrntvInstrmId>	[1..1]	text{1,52}		
	8	Index	<Indx>	[1..1]			
	9	ISIN	<ISIN>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		
	9	Name	<Nm>	[0..1]	text{1,350}	T/C	Type Changed: text{1,100}

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Index	<Indx>	[0..1]	text{1,4}	T/C	Type Changed: One of the following code values must be used: BBSW (BBSW) BUBO (BUBO) CDOR (CDOR) CIBO (CIBO) CZNA (CZNA) EFFR (EFFR) EONA (EONA) EONS (EONS) ESTR (ESTR) EUCH (EUCH) EURI (EURI) EUUS (EUUS) FUSW (FUSW) GCFR (GCFR) ISDA (ISDA) JIBA (JIBA) LIBI (LIBI) LIBO (LIBO) MAAA (MAAA) MOSP (MOSP) NIBO (NIBO) OBFR (OBFR) PFAN (PFAN) PRBO (PRBO) SOFR (SOFR) SONA (SONA) STBO (STBO) SWAP (SWAP) TIBO (TIBO) TLBO (TLBO) TREA (TREA) WIBO (WIBO)
	10	BBSW			BBSW		
	10	BUBO			BUBO		
	10	CDOR			CDOR		
	10	CIBO			CIBO		
	10	CZNA			CZNA		
	10	EFFR			EFFR		
	10	EONA			EONA		
	10	EONS			EONS		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	ESTR			ESTR		
	10	EUCH			EUCH		
	10	EURI			EURI		
	10	EUUS			EUUS		
	10	FUSW			FUSW		
	10	GCFR			GCFR		
	10	ISDA			ISDA		
	10	JIBA			JIBA		
	10	LIBI			LIBI		
	10	LIBO			LIBO		
	10	MAAA			MAAA		
	10	MOSP			MOSP		
	10	NIBO			NIBO		
	10	OBFR			OBFR		
	10	PFAN			PFAN		
	10	PRBO			PRBO		
	10	SOFR			SOFR		
	10	SONA			SONA		
	10	STBO			STBO		
	10	SWAP			SWAP		
	10	TIBO			TIBO		
	10	TLBO			TLBO		
	10	TREA			TREA		
	10	WIBO			WIBO		
	8	Identification Not Available	<IdNotAvlbl>	[1..1]	text		
	9	Unknown			UKWN		
	9	Basket			BSKT		
	9	Index			INDX		
	7	Notional Currency	<NtnlCcy>	[0..1]	text [A-Z]{3,3}	[1..1]	
	7	Second Leg Notional Currency	<NtnlCcyScndLeg>	[0..1]	text [A-Z]{3,3}		
	7	Settlement Currency	<SttlmCcy>	[0..1]	text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Settlement Currency Second Leg	<SttlmCcyScndLeg>	[0..1]	text [A-Z]{3,3}		
	7	Master Agreement	<MstrAgrmt>	[0..1]		[1..1]	
	8	Type	<Tp>	[0..1]	Choice	[1..1]	
	9	Type	<Tp>	[1..1]	text{1,4}	T/C	Type Changed: One of the following code values must be used: BIAG (BilateralAgreement) CDEA (FIA- ISDAClearedDerivativesExecutionAgreement) CHMA (SwissMasterAgreement) CMOP (ContratoMarcoDeOperacionesFinancieras) DERV (DeutscherRahmenvertragFürFinanztermingeschäfte) EFMA (EFETMasterAgreement) EUMA (EuropeanMasterAgreement) FMAT (FBFMasterAgreementRelatingToTransactionsOnForwardFinancialInstruments) FPCA (FOAProfessionalClientAgreement) GMRA (GMRA) GMSL (GMSLA) IDMA (IslamicDerivativeMasterAgreement) ISDA (ISDA) OTHR (Other)
	10	Bilateral Agreement			BIAG		
	10	FI A- ISDA Cleared Derivatives Execution Agreement			CDEA		
	10	Swiss Master Agreement			CHMA		
	10	Contrato Marco De Operaciones Financieras			CMOP		
	10	Deutscher Rahmenvertrag Für Finanztermingeschäfte			DERV		
	10	EFET Master Agreement			EFMA		
	10	European Master Agreement			EUMA		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	FBF Master Agreement Relating To Transactions On Forward Financial Instruments			FMAT		
	10	FOA Professional Client Agreement			FPCA		
	10	GMRA			GMRA		
	10	GMSLA			GMSL		
	10	Islamic Derivative Master Agreement			IDMA		
	10	ISDA			ISDA		
	10	Other			OTHR		
	9	Proprietary	<Prtry>	[1..1]	text{1,50}		
	8	Version	<Vrsn>	[0..1]	text{1,50}		
	8	Other Master Agreement Details	<OthrMstrAgrmtDtls>	[0..1]	text{1,350}		
	7	Cleared	<Clrd>	[0..1]	boolean	[1..1]	
	7	Intra Group	<IntraGrp>	[0..1]	boolean		
	7	Exchange Rate Basis	<XchgRateBsis>	[0..1]	Choice		
	8	Currency Pair	<CcyPair>	[1..1]			
	9	Base Currency	<BaseCcy>	[1..1]	text [A-Z]{3,3}		
	9	Quoted Currency	<QtdCcy>	[1..1]	text [A-Z]{3,3}		
	8	Proprietary	<Prtry>	[1..1]	text{1,52}		
	7	Option Type	<OptnTp>	[0..1]	text		
	8	Call			CALL		
	8	Put			PUTO		
	8	Other			OTHR		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Time To Maturity	<TmToMtrty>	[0..1]	Choice		<p>Annotation: Guidelines</p> <p>- Guideline Number: 24 - Guideline Description: TRs should use the following buckets to aggregate derivatives with similar values for 'Time to Maturity'. Time to Maturity should be calculated as the difference between a derivative's expiration date (T2F44) and the reference date, based on a Gregorian calendar.</p> <p>Data presented below should be read as follows:</p> <p>Difference between 'Expiration date' (T2F44) and reference date - Value of Time to maturity</p> <p>a. One month or less - 'T01_00M_01M' b. More than one month but no more than three months (inclusive) - 'T02_01M_03M' c. More than three months but less than six months (inclusive) - 'T03_03M_06M' d. More than six months but less than nine months (inclusive) - 'T04_06M_09M' e. More than nine months but less than 12 months (inclusive) - 'T05_09M_12M' f. More than twelve months but less than 2 years (inclusive) - 'T06_01Y_02Y' g. More than 24 months but less than 3 years (inclusive) - 'T07_02Y_03Y' h. More than 36 months but less than 4 years (inclusive) - 'T08_03Y_04Y' i. More than 48 months but less than 5 years (inclusive) - 'T09_04Y_05Y' j. More than 5 years but less than 10 years (inclusive) - 'T10_05Y_10Y' k. More than 10 years but less than 15 years (inclusive) - 'T11_10Y_15Y' l. More than 15 years but less than 20 years (inclusive) - 'T12_15Y_20Y' m. More than 20 years but less than 30 years (inclusive) - 'T13_20Y_30Y' n. More than 30 years but less than 50 years (inclusive) - 'T14_30Y_50Y' o. More than 50 years - 'T15_50Y_XXY' p. Expiration date is blank (open ended contract) - 'T16_BL' r. Expiration date is NA - 'T17_NA'.</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
							<p>r. Expiration date is NA - 'T17_NA'.</p> <p>-----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 25 - Guideline Description: In the event that a derivative has an expiration date (T2F44) which does not exist in the month of the reference date (i.e. 29, 30, 31 month dependent), the decision for which maturity bucket that derivative should be included in should be made by treating that derivative in the same way as if the calculation were being made on the expiration date (T2F44) for the month of the reference date. For example, if a derivative calculation has a reference date of 31 January and the derivative expires on 28 February, that derivative should be included in the 'One month or less' maturity bucket. If a reference date is on 31 January and the expiration date (T2F44) is 1 March, then that derivative should be included in the 'More than one month but no more than three months' maturity bucket. If a calculation's reference date is on 30 April, and the derivative matures on 31 May then that derivative should be included in the 'One month or less' maturity bucket.</p> <p>-----</p> <p>Comment: Provide the relevant bucket as indicated in the Guideline 25 of Guidelines on position calculation.</p> <p>Mapping examples: If the difference between maturity date and reference date is one month or less then &lt;End&gt; component should be populated with MNTH for element &lt;Unit&gt; and '1' for element &lt;Val&gt;.</p> <p>If the difference between maturity date and reference date is more than 24 months but less than 3 years, then &lt;Start&gt; component should be populated with MNTH for element &lt;Unit&gt; and '24' for element &lt;Val&gt;, and &lt;End&gt; component should be populated with YEAR for element &lt;Unit&gt; and '3' for element &lt;Val&gt;.</p> <p>If maturity date is blank (open ended contract) then element &lt;Spcl&gt; should be populated with BLNK.</p>



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Period	<Prd>	[1..1]			
	9	Start	<Start>	[0..1]			
	10	Unit	<Unit>	[1..1]	text		
	11	Days			DAYS		
	11	Months			MNTH		
	11	Weeks			WEEK		
	11	Years			YEAR		
	10	Value	<Val>	[1..1]	decimal td = 3 fd = 0		
	9	End	<End>	[0..1]			
	10	Unit	<Unit>	[1..1]	text		
	11	Days			DAYS		
	11	Months			MNTH		
	11	Weeks			WEEK		
	11	Years			YEAR		
	10	Value	<Val>	[1..1]	decimal td = 3 fd = 0		
	8	Special	<Spcl>	[1..1]	text		
	9	Blank			BLNK		
	9	Not Available			NTAV		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	IRS Type	<IRSTp>	[0..1]	text{1,52}	T/C	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 26</li> <li>- Guideline Description: IRS derivatives should also be grouped together according to their type. With reference to whether Leg 1 and Leg 2 are fixed or floating, the below table explains how 'type of IRS' should be discerned and how IRS derivatives should be grouped:</li> </ul> <p>FIX-FLOAT (1) - Fixed rate of leg 1 or coupon (T2F79): P; Fixed rate of leg 2 (T2F95): B; Indicator of the floating rate of leg 1 (T2F84): B; Indicator of the floating rate of leg 2 (T2F100): P  FIX-FLOAT (2) - Fixed rate of leg 1 or coupon (T2F79): B; Fixed rate of leg 2 (T2F95): P; Indicator of the floating rate of leg 1 (T2F84): P; Indicator of the floating rate of leg 2 (T2F100): B  FIX-FIX - Fixed rate of leg 1 or coupon (T2F79): P; Fixed rate of leg 2 (T2F95): P; Indicator of the floating rate of leg 1 (T2F84): B; Indicator of the floating rate of leg 2 (T2F100): B  BASIS- Fixed rate of leg 1 or coupon (T2F79): B; Fixed rate of leg 2 (T2F95): B; Indicator of the floating rate of leg 1 (T2F84): P; Indicator of the floating rate of leg 2 (T2F100): P.</p> <p>-----  Type Changed:  One of the following code values must be used:  BSIS (BASIS)  FXFX (FIX_FIX)  FXFL (FIX_FLOAT)</p>
	8	BASIS			BSIS		
	8	FIX_FIX			FXFX		
	8	FIX_FLOAT			FXFL		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Credit	<Cdt>	[0..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 27</li> <li>- Guideline Description: For credit derivatives, TRs should use the following dimensions to group together derivatives for Position Sets and Currency Position Sets in addition to those dimensions referred to from Guideline 23 to Guideline 25: <ul style="list-style-type: none"> <li>a. Seniority (T2F143), when reference entity is populated in field Reference entity (T2F144);</li> <li>b. Tranche (T2F148), when 'X' is populated in field Underlying identification type (T2F13).</li> </ul> </li> </ul>
	8	Seniority	<Snrty>	[0..1]	text		
	9	Debt Subordinated			SBOD		
	9	Senior Debt			SNDB		
	9	Other			OTHR		
	8	Reference Party	<RefPty>	[0..1]	Choice		
	9	Country	<Ctry>	[1..1]	text [A-Z]{2,2}		
	9	Division Country Sub	<CtrySubDvsn>	[1..1]	text [A-Z]{2,2}\-[0-9A-Z]{1,3}		
	9	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	8	Index Factor	<IndxFctr>	[0..1]	decimal td = 11 fd = 10		
	8	Tranche Indicator	<TrchInd>	[0..1]	boolean		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Commodity	<Cmmdty>	[0..1]	Choice		Annotation: Guidelines  - Guideline Number: 28 - Guideline Description: For commodity derivatives, a TR should aggregate metrics for classes of commodity derivatives in accordance with the dimensions referred to in Guideline 23 to Guideline 25 of this paper as per each of the following details reported in field Base product (T2F116), Sub-product (T2F117), and field Further sub-product (T2F118) as defined in Table 4 'Classification of commodities' of the ITS on reporting.
	8	Agricultural	<Agrcltrl>	[1..1]	Choice		
	9	Grain Oil Seed	<GrnOilSeed>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Grain Oil			GROS		
	10	Seeds					
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Feed			FWHT		
	11	Wheat					
	11	Soybeans			SOYB		
	11	Rapeseed			RPSD		
	11	Other			OTHR		
	11	Maize			CORN		
	11	Rice			RICE		
	9	Soft	<Soft>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Softs			SOFT		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Robusta Coffee			ROBU		
	11	Cocoa			CCOA		
	11	Raw Sugar			BRWN		
	11	White Sugar			WHSG		
	11	Other			OTHR		
	9	Potato	<Ptt>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Potato			POTA		
	9	Olive Oil	<OlvOil>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Olive Oil			OOLI		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Lampante			LAMP		
	11	Other			OTHR		
	9	Dairy	<Dairy>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Dairy			DIRY		
	9	Forestry	<Frstry>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Forestry			FRST		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Seafood	<Sfd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Seafood			SEAF		
	9	Live Stock	<LiveStock>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Livestock			LSTK		
	9	Grain	<Grn>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Grain			GRIN		
	10	Product Additional Sub	<AddtlSubPdct>	[0..1]	text		
	11	Wheat Milling			MWHT		
	11	Other			OTHR		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Agricultural			AGRI		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Energy	<Nrgy>	[1..1]	Choice		
	9	Electricity	<Elctrcty>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Electricity			ELEC		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Base Load			BSLD		
	11	Financial Transmission Rights			FITR		
	11	Peak Load			PKLD		
	11	Off Peak			OFFP		
	11	Other			OTHR		
	9	Natural Gas	<NtrlGas>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Natural Gas			NGAS		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Gas Pool			GASP		
	11	LNG			LNGG		
	11	NCG			NCGG		
	11	TTF			TTFG		
	11	NBP			NBPG		
	11	Other			OTHR		
	9	Oil	<Oil>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Oil			OILP		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Bakken			BAKK		
	11	Biodiesel			BDSL		
	11	Brent			BRNT		
	11	Brent NX			BRNX		
	11	Canadian			CNDA		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Condensate			COND		
	11	Diesel			DSEL		
	11	Dubai			DUBA		
	11	ESPO			ESPO		
	11	Ethanol			ETHA		
	11	Fuel			FUEL		
	11	Fuel Oil			FOIL		
	11	Gasoil			GOIL		
	11	Gasoline			GSLN		
	11	Heating			HEAT		
		Oil					
	11	Jet Fuel			JTFL		
	11	Kerosene			KERO		
	11	Light			LLSO		
		Louisiana Sweet					
	11	Mars			MARS		
	11	Naphta			NAPH		
	11	NGL			NGLO		
	11	Tapis			TAPI		
	11	WTI			WTIO		
	11	Urals			URAL		
	11	Other			OTHR		
	9	Coal	<Coal>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Coal			COAL		
	9	Inter Energy	<IntrNrgy>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Inter			INRG		
		Energy					



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Renewable Energy	<RnwblNrgy>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Renewable Energy			RNNG		
	9	Light End	<LghtEnd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Light Ends			LGHT		
	9	Distillates	<Dstllts>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Distillates			DIST		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Energy			NRGY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Environmental	<Envttl>	[1..1]	Choice		
	9	Emissions	<Emssns>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Emission			EMIS		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	CER			CERE		
	11	ERU			ERUE		
	11	EUA			EUAЕ		
	11	EUAA			EUAA		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Other			OTHR		
	9	Weather	<Wthr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Weather			WTHR		
	9	Carbon Related	<CrbnRltd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Carbon Related			CRBR		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Environmental			ENVR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Fertilizer	<Frtlzr>	[1..1]	Choice		
	9	Ammonia	<Ammn>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Ammonia			AMMO		
	9	Diammonium Phosphate	<DmmnmPhspht>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Diammonium Phosphate			DAPH		
	9	Potash	<Ptsh>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Potash			PTSH		
	9	Sulphur	<Slphr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Sulphur			SLPH		
	9	Urea	<Urea>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Urea			UREA		
	9	Urea And Ammonium Nitrate	<UreaAndAmmn mNtrt>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Urea And Ammonium Nitrite			UAAN		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Fertilizer			FRTL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Freight	<Frght>	[1..1]	Choice		
	9	Dry	<Dry>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Dry			DRYF		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Dry Bulk Carrier			DBCR		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Other			OTHR		
	9	Wet	<Wet>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Wet			WETF		
	10	Additional Sub Product	<AddtlSubPdct>	[0..1]	text		
	11	Tanker			TNKR		
	11	Other			OTHR		
	9	Container Ship	<CntnrShip>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Container Ship			CSHP		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Freight			FRGT		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Index	<Indx>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Index			INDX		
	8	Industrial Product	<IndstrlPdct>	[1..1]	Choice		
	9	Construction	<Cnstrctn>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Industrial Product			INDP		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Construction			CSTR		
	9	Manufacturing	<Manfctg>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Industrial Product			INDP		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Manufacturing			MFTG		
	8	Inflation	<Infltn>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Inflation			INFL		
	8	Metal	<Metl>	[1..1]	Choice		
	9	Non Precious	<NonPrcs>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Metal			METL		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Precious Non			NPRM		
	10	Product Additional Sub	<AddtlSubPdct>	[0..1]	text		
	11	Aluminium			ALUM		
	11	Alloy Aluminium			ALUA		
	11	Cobalt			CBLT		
	11	Copper			COPR		
	11	Iron Ore			IRON		
	11	Molybdenum			MOLY		
	11	NASAAC			NASC		
	11	Nickel			NICK		
	11	Steel			STEL		
	11	Tin			TINN		
	11	Zinc			ZINC		
	11	Other			OTHR		
	11	Lead			LEAD		
	9	Precious	<Prcs>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Metal			METL		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Precious			PRME		
	10	Product Additional Sub	<AddtlSubPdct>	[0..1]	text		
	11	Gold			GOLD		
	11	Other			OTHR		
	11	Palladium			PLDM		
	11	Platinum			PTNM		
	11	Silver			SLVR		
	8	Exotic Multi Commodity	<MultiCmmdtyEx tc>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Commodity Exotic Multi			MCEX		
	8	Statistics Official Economic	<OffclEcnmcSttst cs>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Economic Statistic Official			OEST		
	8	Other	<Othr>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Other			OTHR		
	8	Other C10	<OthrC10>	[1..1]			
	9	Base Product	<BasePdct>	[1..1]	text		
	10	Other C10			OTHC		
	8	Paper	<Ppr>	[1..1]	Choice		
	9	Container Board	<CntnrBrd>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Containerboard			CBRD		
	9	Newsprint	<Nwsprnt>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Newsprint			NSPT		
	9	Pulp	<Pulp>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Pulp			PULP		
	9	Recovered Paper	<RcvrdPpr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Paper			PAPR		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	8	Polypropylene	<Plprpln>	[1..1]	Choice		
	9	Plastic	<Plstc>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Polypropylene			POLY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Plastic			PLST		
	9	Other	<Othr>	[1..1]			
	10	Base Product	<BasePdct>	[1..1]	text		
	11	Polypropylene			POLY		
	10	Sub Product	<SubPdct>	[0..1]	text		
	11	Other			OTHR		
	7	Other Payment	<OthrPmt>	[0..1]			
	8	Payment Currency	<PmtCcy>	[0..1]	text [A-Z]{3,3}		
	8	Payment Type	<PmtTp>	[0..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Type	<Tp>	[1..1]	text		
	10	Upfront			UFRO		
	10	Un Wind			UWIN		
	10	Principal			PEXH		
		Exchange					
	8	Payment Payer	<PmtPyr>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]	Choice		
	10	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]	text{1,72}		
	8	Payment Receiver	<PmtRcvr>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]	Choice		
	10	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]	text{1,72}		
	6	Metrics	<Mtrcs>	[1..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 19</li> <li>- Guideline Description: TRs should use the metrics listed in Guideline 18 to aggregate currency positions on a gross basis which should be made available to the central bank issuing that currency.</li> </ul>
	7	Total	<Ttl>	[0..1]		[1..1]	



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Buyer	<Buyr>	[0..1]		[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18a</li> <li>- Guideline Description: Total number of derivatives used for calculating the Buyer-Side position: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.</li> </ul>
	9	Number Of Trades	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18b</li> <li>- Guideline Description: Total number of trades used for calculating the Seller-Side position: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.</li> </ul>
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18i</li> <li>- Guideline Description: Total Buyer-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.</li> </ul>
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18h - Guideline Description: Total Buyer-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18c - Guideline Description: Total Buyer-Side Notional amount of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	Attribute Currency Xml	<Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency Xml	<Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	Annotation: Guidelines  - Guideline Number: 18d - Guideline Description: Total Buyer-Side Notional amount of leg 2 (T2F64) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero. ----- Type Changed: 0 <= decimal td = 25 fd = 5

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency Xml	<Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvgDlta>	[0..1]	decimal td = 25 fd = 19		
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Seller	<Sellr>	[0..1]		[1..1]	
	9	Trades Number Of	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18k - Guideline Description: Total Seller-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18j - Guideline Description: Total Seller-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18e - Guideline Description: Total Seller-Side Notional of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and 85 Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect	Amount In <AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta	Weighted <WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	Annotation: Guidelines  - Guideline Number: 18f - Guideline Description: Total Seller-Side Notional amount of leg 2 (T2F64) for all derivatives pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65). ----- Annotation: Guidelines  - Guideline Number: 18g - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(c), (d), (e) or (f)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero. ----- Type Changed: 0 <= decimal td = 25 fd = 5

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency Xml	<Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvgDlta>	[0..1]	decimal td = 25 fd = 19		
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	7	Clean	<Clean>	[0..1]		[1..1]	
	8	Buyer	<Buyr>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 18l - Guideline Description: Clean number of derivatives used for calculating the Buyer-Side position with all outliers removed: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.
	9	Trades Number Of	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18t - Guideline Description: Clean Buyer-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18s - Guideline Description: Clean Buyer-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18n</li> <li>- Guideline Description: Clean Buyer-Side Notional amount of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56).</li> </ul> <p>-----</p> <p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 18r</li> <li>- Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</li> </ul>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	<p>Annotation: Guidelines</p> <p>- Guideline Number: 18o - Guideline Description: Clean Buyer-Side Notional amount of leg 2: Aggregations of values in the field Notional of leg 2 (T2F64) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'BYER' in the field Direction (T1F17), or has reported 'TAKE' and 'MAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65).</p> <p>----- Annotation: Guidelines</p> <p>- Guideline Number: 18r - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Seller	<Sellr>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 18m - Guideline Description: Clean number of derivatives used for calculating the Seller-Side position with all outliers removed: This refers to the number of trades contained in the position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively.
	9	Trades Number Of	<NbOfTrds>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	9	Positive Value	<PostvVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18v - Guideline Description: Clean Seller-Side Positive Value: aggregations of all positive values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The positive value should be expressed in terms of amount and in the reported Valuation currency (T2F22) unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Negative Value	<NegVal>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	Annotation: Guidelines  - Guideline Number: 18u - Guideline Description: Clean Seller-Side Negative Value: aggregations of all negative values in field Valuation amount (T2F21) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The negative value should be expressed in terms of amount and in the reported Valuation currency (T2F22), unless it has been subject to conversion as per Guideline 15.
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Notional	<Ntnl>	[0..1]		[1..1]	
	10	First Leg	<FrstLeg>	[0..1]		[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1]	<p>Annotation: Guidelines</p> <p>- Guideline Number: 18p - Guideline Description: Clean Seller-Side Notional of leg 1: Aggregations of values in the field Notional of leg 1 (T2F55) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 1 (T2F56).</p> <p>-----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 18r - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</p>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvgDlta>	[0..1]	decimal td = 25 fd = 19		
	10	Second Leg	<ScndLeg>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Amount	<Amt>	[0..1]	0 <= decimal td = 25 fd = 19	[1..1] T/C	<p>Annotation: Guidelines</p> <p>- Guideline Number: 18q - Guideline Description: Clean Seller-Side Notional amount of leg 2: Aggregations of values in the field Notional of leg 2 (T2F64) for all derivatives (except those deemed to be outliers by the TR) pertaining to a position set for which the Counterparty 1 (T1F4) has either reported 'SLLR' in the field Direction (T1F17), or has reported 'MAKE' and 'TAKE' in the fields Direction of leg 1 (T1F18) and Direction of leg 2 (T1F19), respectively. The notional amount should be expressed in terms of amount and in the reported Notional Currency 2 (T2F65).</p> <p>----- Annotation: Guidelines</p> <p>- Guideline Number: 18r - Guideline Description: When Asset Class (T2F11) is 'CRDT', then the notional amount metric (Guideline 18(n), (o), (p) or (q)) should be multiplied by the Index Factor (T2F147) only when the index factor value is larger than zero.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Effect Amount In	<AmtInFct>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11	Average Delta Weighted	<WghtdAvrgDlta>	[0..1]	decimal td = 25 fd = 19		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Amount Other Payment	<OthrPmtAmt>	[0..*]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	5	Collateral Position Set	<CollPosSet>	[0..*]		[0..5 0000 0]	
	6	Dimensions	<Dmnsns>	[1..1]			Annotation: Guidelines  - Guideline Number: 29 - Guideline Description: TRs should use the below dimensions to group together derivatives using the same collateral as a Collateral Position Set: a. Counterparty 1 (T1F4) b. Counterparty 2 (T1F9) c. Collateralisation category (T3F11) d. Collateral portfolio indicator (T3F8) e. Currency of the initial margin posted (T3F14) f. Currency of the variation margin posted (T3F17) g. Currency of the initial margin collected (T3F22) h. Currency of variation margin collected (T3F25) i. Currency of the excess collateral posted (T3F19), if applicable j. Currency of excess collateral collected (T3F27), if applicable
	7	Identification Counterparty	<CtrPtyId>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 6 - Guideline Description: TRs should include all relevant derivatives reports held by a TR pertinent to a position of a particular Counterparty 1 (T1F4) in the relevant position calculation. TRs should include derivatives irrespective of whether they are or are not reconciled, paired or matched.
	8	Counterparty Reporting	<RptgCtrPty>	[1..1]			
	9	Identification	<Id>	[1..1]	Choice		
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	12	Other	<Othr>	[1..1]			
	13	Identification	<Id>	[1..1]			
	14	Identification	<Id>	[1..1]	text{1,72}		
	9	Direction Or Side	<DrctnOrSd>	[0..1]	Choice		
	10	Direction	<Drctn>	[1..1]			
	11	Direction Of The First Leg	<DrctnOfTheFrst Leg>	[1..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	11	Direction Of The Second Leg	<DrctnOfTheScn dLeg>	[0..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	10	Counterparty Side	<CtrPtySd>	[1..1]	text		
	11	Seller			SLLR		
	11	Buyer			BYER		
	8	Other Counterparty	<OthrCtrPty>	[1..1]			
	9	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Natural	<Ntrl>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]			
	13	Identification	<Id>	[1..1]	text{1,72}		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Collateral	<Coll>	[0..1]			
	8	Collateral Portfolio Code	<CollPrftlCd>	[1..1]	Choice		
	9	Portfolio	<Prftl>	[1..1]	Choice		<p>Annotation: Guidelines</p> <p>- Guideline Number: 21 - Guideline Description: When collateralisation is performed on a portfolio basis and derivatives share a collateral portfolio code (T3F9), TRs should aggregate collateral values listed in Guideline 20 across the derivatives which share the same code, as the value of that collateral portfolio for the purpose of the Collateral Position Set.</p> <p>-----</p> <p>Annotation: Guidelines</p> <p>- Guideline Number: 22 - Guideline Description: When collateralisation is not performed on a portfolio basis, the variables that represent the value of the collateral only apply to an individual derivative and so where possible TRs should provide an aggregation of those collateral positions on the basis of the Metrics listed in Guideline 20.</p>
	10	Code	<Cd>	[1..1]	text{1,52}		
	10	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	11	Not Applicable			NOAP		
	8	Collateralisation Category	<CollstnCtgy>	[1..1]	text		
	9	Fully Collateralised			FLCL		
	9	One Way Collateralised			OWCL		
	9	One Way Collateralised Counterparty 1			OWC1		
	9	One Way Collateralised Counterparty 2			OWC2		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	One Way Partially Collateralised Counterparty 1			OWP1		
	9	One Way Partially Collateralised Counterparty 2			OWP2		
	9	Partially Collateralised			PRCL		
	9	Partially Collateralised Counterparty 1			PRC1		
	9	Partially Collateralised Counterparty 2			PRC2		
	9	Uncollateralised			UNCL		
	7	Initial Margin Posted Currency	<InitlMrgnPstdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Variation Margin Posted Currency	<VartnMrgnPstdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Initial Margin Received Currency	<InitlMrgnRcvdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Variation Margin Received Currency	<VartnMrgnRcvdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Excess Collateral Posted Currency	<XcssCollPstdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Excess Collateral Received Currency	<XcssCollRcvdCcy>	[0..1]	text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Metrics	<Mtrcs>	[1..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 15</li> <li>- Guideline Description: If at least one of the below value fields is reported with a different currency, TRs should convert them all to EUR using the relevant FX rate published on the ECB website on the reference date. If the required rate is not published, then an appropriate alternative reference rate should be used by TRs.</li> <li>a. Valuation amount (T2F21)</li> <li>b. Initial margin posted by the counterparty 1 (pre-haircut) (T3F12)</li> <li>c. Initial margin posted by the counterparty 1 (post-haircut) (T3F13)</li> <li>d. Variation margin posted by the counterparty 1 (pre-haircut) (T3F15)</li> <li>e. Variation margin posted by the counterparty 1 (post-haircut) (T3F16)</li> <li>f. Excess collateral posted by the counterparty 1 (T3F18)</li> <li>g. Initial margin collected by the counterparty 1 (pre-haircut) (T3F20)</li> <li>h. Initial margin collected by the counterparty 1 (post-haircut) (T3F21)</li> <li>i. Variation margin collected by the counterparty 1 (pre-haircut) (T3F23)</li> <li>j. Variation margin collected by the counterparty 1 (post-haircut) (T3F24)</li> <li>k. Excess collateral collected by the counterparty 1 (T3F26)</li> </ul> <p>84 Fields 'Notional amount of leg 1 (T2F55) and 'Notional amount of leg 2 (T2F64) should never be converted. ----- Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 20</li> <li>- Guideline Description: The following metrics should be used to quantify all Collateral Position Sets and Currency Collateral Position Sets. When outliers are removed from the position the calculation is referred to as 'clean', if outliers are included the position is referred to as 'total':</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
							<p>referred to as 'total':</p> <p>a. Total Number of reports used for calculating the Set; 88</p> <p>b. Total initial margin posted by the counterparty 1 (pre-haircut) (T3F12) and Total initial margin posted by the counterparty 1 (post-haircut) (T3F13);</p> <p>c. Total variation margin posted by the counterparty 1 (pre-haircut) (T3F15) and Total variation margin posted by the counterparty 1 (post-haircut) (T3F16);</p> <p>d. Total initial margin collected by the counterparty 1 (pre-haircut) (T3F20) and Total initial margin collected by the counterparty 1 (post-haircut) (T3F21);</p> <p>e. Total variation margin collected by the counterparty 1 (pre-haircut) (T3F23) and Total variation margin collected by the counterparty 1 (post-haircut) (T3F24);</p> <p>f. Total excess collateral posted by the counterparty 1 (T3F18);</p> <p>g. Total excess collateral collected by the counterparty 1 (T3F26);</p> <p>h. Clean Number of reports used for calculating the Set, outliers removed.</p> <p>i. Clean initial margin posted by the counterparty 1 (pre-haircut) (T3F12), outliers removed, and clean initial margin posted by the counterparty 1 (post-haircut) (T3F13), outliers removed.</p> <p>j. Clean variation margin posted by the counterparty 1 (pre-haircut) (T3F15), outliers removed, and clean variation margin posted by the counterparty 1 (post-haircut) (T3F16), outliers removed.</p> <p>k. Clean initial margin collected by the counterparty 1 (pre-haircut) (T3F20), outliers removed, and clean initial margin collected by the counterparty 1 (post-haircut) (T3F21), outliers removed.</p> <p>l. Clean variation margin collected by the counterparty 1 (pre-haircut) (T3F23), outliers removed, and clean variation margin collected by the counterparty 1 (post-haircut) (T3F24), outliers removed.</p> <p>m. Clean excess collateral posted by the counterparty 1 (T3F18), outliers removed.</p> <p>n. Clean excess collateral collected by the counterparty 1 (T3F26), outliers removed.</p>
	7	Total	<Ttl>	[0..1]		[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Number Of Reports	<NbOfRpts>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	8	Collateral Posted Margin Or	<PstdMrgnOrColl>	[0..1]			
	9	Initial Margin Posted Pre Haircut	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Initial Margin Posted Post Haircut	<InitlMrgnPstdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Posted Pre Haircut	<VartnMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Posted Post Haircut	<VartnMrgnPstdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			
	9	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Initial Margin Received Post Haircut	<InitlMrgnRcvdP stHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Excess Collateral Received	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	7	Clean	<Clean>	[0..1]		[1..1]	
	8	Number Of Reports	<NbOfRpts>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	8	Posted Margin Or Collateral	<PstdMrgnOrColl >	[0..1]			
	9	Initial Margin Posted Pre Haircut	<InitlMrgnPstdPr eHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Initial Margin Posted Post Haircut	<InitlMrgnPstdPs tHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Variation Margin Posted Pre Haircut	<VartnMrgnPstd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Posted Post Haircut	<VartnMrgnPstd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	8	Received Margin Or Collateral	<RcvdMrgnOrCol l>	[0..1]			
	9	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPr eHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Initial Margin Received Post Haircut	<InitlMrgnRcvdP stHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	5	Set Currency Collateral Position	<CcyCollPosSet>	[0..*]		[0..5 0000 0]	
	6	Dimensions	<Dmnsns>	[1..1]			
	7	Identification Counterparty	<CtrPtyId>	[0..1]		[1..1]	Annotation: Guidelines  - Guideline Number: 6 - Guideline Description: TRs should include all relevant derivatives reports held by a TR pertinent to a position of a particular Counterparty 1 (T1F4) in the relevant position calculation. TRs should include derivatives irrespective of whether they are or are not reconciled, paired or matched.
	8	Counterparty Reporting	<RptgCtrPty>	[1..1]			
	9	Identification	<Id>	[1..1]	Choice		
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	12	Other	<Othr>	[1..1]			
	13	Identification	<Id>	[1..1]			
	14	Identification	<Id>	[1..1]	text{1,72}		
	9	Direction Or Side	<DrctnOrSd>	[0..1]	Choice		
	10	Direction	<Drctn>	[1..1]			
	11	The First Leg Direction Of	<DrctnOfTheFrstLeg>	[1..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Direction Of The Second Leg	<DrctnOfTheScndLeg>	[0..1]	text		
	12	Maker			MAKE		
	12	Taker			TAKE		
	10	Counterparty Side	<CtrPtySd>	[1..1]	text		
	11	Seller			SLLR		
	11	Buyer			BYER		
	8	Other Counterparty	<OthrCtrPty>	[1..1]			
	9	Identification Type	<IdTp>	[0..1]	Choice		
	10	Legal	<Lgl>	[1..1]			
	11	Identification	<Id>	[1..1]	Choice		
	12	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	10	Natural	<Ntrl>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]			
	13	Identification	<Id>	[1..1]	text{1,72}		
	7	Collateral	<Coll>	[0..1]			
	8	Collateral Portfolio Code	<CollPrftlCd>	[1..1]	Choice		
	9	Portfolio	<Prftl>	[1..1]	Choice		
	10	Code	<Cd>	[1..1]	text{1,52}		
	10	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	11	Not Applicable			NOAP		
	8	Collateralisation Category	<CollstnCtgy>	[1..1]	text		
	9	Fully Collateralised			FLCL		
	9	One Way Collateralised			OWCL		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	One Way Collateralised Counterparty 1			OWC1		
	9	One Way Collateralised Counterparty 2			OWC2		
	9	One Way Partially Collateralised Counterparty 1			OWP1		
	9	One Way Partially Collateralised Counterparty 2			OWP2		
	9	Partially Collateralised			PRCL		
	9	Partially Collateralised Counterparty 1			PRC1		
	9	Partially Collateralised Counterparty 2			PRC2		
	9	Uncollateralised			UNCL		
	7	Initial Margin Posted Currency	<InitlMrgnPstdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Variation Margin Posted Currency	<VartnMrgnPstdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Initial Margin Received Currency	<InitlMrgnRcvdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Variation Margin Received Currency	<VartnMrgnRcvdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Excess Collateral Posted Currency	<XcssCollPstdCcy>	[0..1]	text [A-Z]{3,3}		
	7	Excess Collateral Received Currency	<XcssCollRcvdCcy>	[0..1]	text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Metrics	<Mtrcs>	[1..1]			<p>Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 15</li> <li>- Guideline Description: If at least one of the below value fields is reported with a different currency, TRs should convert them all to EUR using the relevant FX rate published on the ECB website on the reference date. If the required rate is not published, then an appropriate alternative reference rate should be used by TRs.</li> <li>a. Valuation amount (T2F21)</li> <li>b. Initial margin posted by the counterparty 1 (pre-haircut) (T3F12)</li> <li>c. Initial margin posted by the counterparty 1 (post-haircut) (T3F13)</li> <li>d. Variation margin posted by the counterparty 1 (pre-haircut) (T3F15)</li> <li>e. Variation margin posted by the counterparty 1 (post-haircut) (T3F16)</li> <li>f. Excess collateral posted by the counterparty 1 (T3F18)</li> <li>g. Initial margin collected by the counterparty 1 (pre-haircut) (T3F20)</li> <li>h. Initial margin collected by the counterparty 1 (post-haircut) (T3F21)</li> <li>i. Variation margin collected by the counterparty 1 (pre-haircut) (T3F23)</li> <li>j. Variation margin collected by the counterparty 1 (post-haircut) (T3F24)</li> <li>k. Excess collateral collected by the counterparty 1 (T3F26)</li> </ul> <p>84 Fields 'Notional amount of leg 1 (T2F55) and 'Notional amount of leg 2 (T2F64) should never be converted. ----- Annotation: Guidelines</p> <ul style="list-style-type: none"> <li>- Guideline Number: 20</li> <li>- Guideline Description: The following metrics should be used to quantify all Collateral Position Sets and Currency Collateral Position Sets. When outliers are removed from the position the calculation is referred to as 'clean', if outliers are included the position is referred to as 'total':</li> </ul>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
							<p>referred to as 'total':</p> <p>a. Total Number of reports used for calculating the Set; 88</p> <p>b. Total initial margin posted by the counterparty 1 (pre-haircut) (T3F12) and Total initial margin posted by the counterparty 1 (post-haircut) (T3F13);</p> <p>c. Total variation margin posted by the counterparty 1 (pre-haircut) (T3F15) and Total variation margin posted by the counterparty 1 (post-haircut) (T3F16);</p> <p>d. Total initial margin collected by the counterparty 1 (pre-haircut) (T3F20) and Total initial margin collected by the counterparty 1 (post-haircut) (T3F21);</p> <p>e. Total variation margin collected by the counterparty 1 (pre-haircut) (T3F23) and Total variation margin collected by the counterparty 1 (post-haircut) (T3F24);</p> <p>f. Total excess collateral posted by the counterparty 1 (T3F18);</p> <p>g. Total excess collateral collected by the counterparty 1 (T3F26);</p> <p>h. Clean Number of reports used for calculating the Set, outliers removed.</p> <p>i. Clean initial margin posted by the counterparty 1 (pre-haircut) (T3F12), outliers removed, and clean initial margin posted by the counterparty 1 (post-haircut) (T3F13), outliers removed.</p> <p>j. Clean variation margin posted by the counterparty 1 (pre-haircut) (T3F15), outliers removed, and clean variation margin posted by the counterparty 1 (post-haircut) (T3F16), outliers removed.</p> <p>k. Clean initial margin collected by the counterparty 1 (pre-haircut) (T3F20), outliers removed, and clean initial margin collected by the counterparty 1 (post-haircut) (T3F21), outliers removed.</p> <p>l. Clean variation margin collected by the counterparty 1 (pre-haircut) (T3F23), outliers removed, and clean variation margin collected by the counterparty 1 (post-haircut) (T3F24), outliers removed.</p> <p>m. Clean excess collateral posted by the counterparty 1 (T3F18), outliers removed.</p> <p>n. Clean excess collateral collected by the counterparty 1 (T3F26), outliers removed.</p>
	7	Total	<Ttl>	[0..1]		[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Number Of Reports	<NbOfRpts>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	8	Collateral Posted Margin Or	<PstdMrgnOrColl >	[0..1]			
	9	Initial Margin Posted Pre Haircut	<InitlMrgnPstdPr eHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Initial Margin Posted Post Haircut	<InitlMrgnPstdPs tHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Posted Pre Haircut	<VartnMrgnPstd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Posted Post Haircut	<VartnMrgnPstd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	8	Received Margin Or Collateral	<RcvdMrgnOrCol l>	[0..1]			
	9	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPr eHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Initial Margin Received Post Haircut	<InitlMrgnRcvdP stHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Excess Collateral Received	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	7	Clean	<Clean>	[0..1]		[1..1]	
	8	Number Of Reports	<NbOfRpts>	[0..1]	0 <= decimal td = 20 fd = 0	[1..1]	
	8	Posted Margin Or Collateral	<PstdMrgnOrColl >	[0..1]			
	9	Initial Margin Posted Pre Haircut	<InitlMrgnPstdPr eHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Initial Margin Posted Post Haircut	<InitlMrgnPstdPs tHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Variation Margin Posted Pre Haircut	<VartnMrgnPstd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Posted Post Haircut	<VartnMrgnPstd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	8	Received Margin Or Collateral	<RcvdMrgnOrCol l>	[0..1]			
	9	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPr eHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Initial Margin Received Post Haircut	<InitlMrgnRcvdP stHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	9	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	10	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20		
	10	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		



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