



## Usage Guideline

# **auth.108.001.01\_ESMAUG\_DATMDA\_1.1.0**

## EMIR Refit - Incoming Messages - FINAL - V1.1.0

This document describes a usage guideline restricting the base message auth.108.001.01. You can also consult this [information online](#).

Published by ESMA and generated by [MyStandards](#).

02 November 2023

<b>Table of Content</b>	<b>2</b>
<b>Message Functionality</b>	<b>3</b>
<b>About this document</b>	<b>6</b>
<b>Usage Guideline</b>	<b>7</b>
<b>Legal Notices</b>	<b>40</b>

# Message Functionality

## Collection Description

EMIR Refit - Incoming Messages - FINAL - V1.1.0 ([link](#))

## Usage Guideline Description

**auth.108.001.01\_ESMAUG\_DATMDA\_1.1.0** ([link](#))

The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

## Outline

In the Collection EMIR Refit - Incoming Messages - FINAL - V1.1.0, the message **auth.108.001.01\_ESMAUG\_DATMDA\_1.1.0** 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 Margin Data Report V01 (auth.108.001.01)**

The Document - Derivatives Trade Margin Data Report V01 (auth.108.001.01) is composed of 3 elements.

**a - Report Header**

Header information related to metadata of report message.

**b - Trade Data**

Set of data concerning the reporting trade.

**c - Supplementary Data**

Additional information that can not 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 Margin Data Report V01 (auth.108.001.01)	<DerivsTradMrgn DataRpt>				
	3	Report Header	<RptHdr>	[1..1]			
	4	Number Records	<NbRcrds>	[1..1]	decimal td = 18 fd = 0		
	3	Trade Data	<TradData>	[1..1]	Choice		
	4	Report	<Rpt>	[1..*]	Choice	[1..1 0000 0]	



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Margin Update	<MrgnUpd>	[1..1]			Annotation: EMIR RTS 2022  - Field name: Action type - Field number: 3.28 - Details to be reported: The report shall contain one of the following action types: (a) a new margin balance shall be identified as 'New'; (b) a modification of the details of the margins shall be identified as 'Margin update'; (c) a cancellation of a wrongly submitted entire report shall be identified as 'Error'; (d) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correct'.
	6	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime	[1..1]	Annotation: EMIR RTS 2022  - Field name: Reporting timestamp - Field number: 3.01 - Details to be reported: Date and time of the submission of the report to the trade repository.
	6	Counterparty Identification	<CtrPtyId>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	8	Identification	<Id>	[1..1]	Choice		
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Counterparty 1 (Reporting counterparty) - Field number: 3.04 - Details to be reported: Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	7	Other Counterparty	<OthrCtrPty>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	Annotation: EMIR RTS 2022  - Field name: Counterparty 2 identifier type - Field number: 3.05 - Details to be reported: Indicator of whether LEI was used to identify the Counterparty 2.
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Counterparty 2 - Field number: 3.06 - Details to be reported: Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]	text{1,72}		Annotation: EMIR RTS 2022  - Field name: Counterparty 2 - Field number: 3.06 - Details to be reported: Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	7	Submitting Agent	<SubmitgAgt>	[0..1]	Choice	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Report submitting entity ID - Field number: 3.02 - Details to be reported: In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise the entity responsible for reporting should be identified in this field.
	7	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Entity responsible for reporting - Field number: 3.03 - Details to be reported: Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1)(a) of Regulation (EU) No 648/2012 of the Parliament and of the Council and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty. Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1)(b) of that Regulation, the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1)(c) of that Regulation, the unique code identifying that AIFM. Where an authorised entity that is responsible for managing and acting on behalf of an IORP is responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1)(d) of that Regulation, the unique code identifying that entity. This field is applicable only to the OTC derivatives.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Event Date	<EvtDt>	[0..1]	date	[1..1]	Annotation: EMIR RTS 2022  - Field name: Event date - Field number: 3.29 - Details to be reported: Date on which the reportable event relating to the derivative contract and captured by the report took place. In the case of collateral update - the date for which the information contained in the report is provided.
	6	Transaction Identification	<TxId>	[0..1]	Choice		Annotation: EMIR RTS 2022  - Field name: UTI - Field number: 3.10 - Details to be reported: Unique Trade Identifier as referred to in Article 7 of the [ITS].
	7	Unique Transaction Identifier	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	7	Proprietary	<Prtry>	[1..1]			
	8	Identification	<Id>	[1..1]	text{1,72}		
	6	Collateral	<Coll>	[1..1]			
	7	Collateral Portfolio Code	<CollPrftlCd>	[1..1]	Choice		
	8	Portfolio	<Prftl>	[1..1]	Choice		Annotation: EMIR RTS 2022  - Field name: Collateral portfolio indicator - Field number: 3.08 - Details to be reported: Indicator of whether the collateralisation was performed on a portfolio basis. Under portfolio, it is understood the set of transactions that are margined together (either on a net or a gross basis) rather than an individual transaction.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Code	<Cd>	[1..1]	text{1,52}		Annotation: EMIR RTS 2022  - Field name: Collateral portfolio code - Field number: 3.09 - Details to be reported: If collateral is reported on a portfolio basis, unique code assigned by the counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.
	9	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	10	Not Applicable			NOAP		
	7	Collateralisation Category	<CollstnCtgy>	[1..1]	text		Annotation: EMIR RTS 2022  - Field name: Collateralisation category - Field number: 3.11 - Details to be reported: Indicate whether a collateral agreement between the counterparties exists. This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.
	8	Fully Collateralised			FLCL		
	8	One Way Collateralised Counterparty 1			OWC1		
	8	One Way Collateralised Counterparty 2			OWC2		
	8	One Way Partially Collateralised Counterparty 1			OWP1		
	8	One Way Partially Collateralised Counterparty 2			OWP2		
	8	Partially Collateralised			PRCL		
	8	Partially Collateralised Counterparty 1			PRC1		
	8	Partially Collateralised Counterparty 2			PRC2		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Uncollateralised			UNCL		
	7	Time Stamp	<TmStmp>	[0..1]	dateTime	[1..1]	Annotation: EMIR RTS 2022  - Field name: Collateral timestamp - Field number: 3.07 - Details to be reported: Date and time as of which the values of the margins are reported.
	6	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			
	7	Initial Margin Posted Pre Haircut	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Annotation: EMIR RTS 2022  - Field name: Initial margin posted by the counterparty 1 (pre-haircut) - Field number: 3.12 - Details to be reported: Monetary value of initial margin that has been posted by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, ie committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value. ----- Type Changed: 0 <= decimal td = 25 fd = 5

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the initial margin posted</li> <li>- Field number: 3.14</li> <li>- Details to be reported: Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Post Haircut Initial Margin Posted	<InitlMrgnPstdPs tHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Initial margin posted by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.13</li> <li>- Details to be reported: Monetary value of initial margin that has been posted by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, ie committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the initial margin posted</li> <li>- Field number: 3.14</li> <li>- Details to be reported: Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Variation Margin Posted Pre Haircut	<VartnMrgnPstd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin posted by the counterparty 1 (pre-haircut)</li> <li>- Field number: 3.15</li> <li>- Details to be reported: Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the variation margins posted</li> <li>- Field number: 3.17</li> <li>- Details to be reported: Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted variation margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Variation Margin Posted Post Haircut	<VartnMrgnPst PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin posted by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.16</li> <li>- Details to be reported: Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	8	Currency	Xml Attribute		<Ccy> text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the variation margins posted</li> <li>- Field number: 3.17</li> <li>- Details to be reported: Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted variation margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Posted	Excess Collateral		<XcssCollPstd> [0..1] 0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Excess collateral posted by the counterparty 1</li> <li>- Field number: 3.18</li> <li>- Details to be reported: Monetary value of any additional collateral posted by the counterparty 1 separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		Annotation: EMIR RTS 2022  - Field name: Currency of the excess collateral posted - Field number: 3.19 - Details to be reported: Currency in which the excess collateral posted is denominated. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted excess collateral.
	6	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			
	7	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Annotation: EMIR RTS 2022  - Field name: Initial margin collected by the counterparty 1 (pre-haircut) - Field number: 3.20 - Details to be reported: Monetary value of initial margin that has been collected by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value. ----- Type Changed: 0 <= decimal td = 25 fd = 5

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of initial margin collected</li> <li>- Field number: 3.22</li> <li>- Details to be reported: Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Post Haircut Initial Margin Received	<InitlMrgnRcvdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Initial margin collected by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.21</li> <li>- Details to be reported: Monetary value of initial margin that has been collected by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of initial margin collected</li> <li>- Field number: 3.22</li> <li>- Details to be reported: Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin collected by the counterparty 1 (pre-haircut)</li> <li>- Field number: 3.23</li> <li>- Details to be reported: Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of variation margin collected</li> <li>- Field number: 3.25</li> <li>- Details to be reported: Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected variation margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin collected by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.24</li> <li>- Details to be reported: Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of variation margin collected</li> <li>- Field number: 3.25</li> <li>- Details to be reported: Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected variation margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>
	7	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Excess collateral collected by the counterparty 1</li> <li>- Field number: 3.26</li> <li>- Details to be reported: Monetary value of any additional collateral collected by the counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		Annotation: EMIR RTS 2022  - Field name: Currency of excess collateral collected - Field number: 3.27 - Details to be reported: Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected excess collateral.
	5	Correction	<Crrctn>	[1..1]			Annotation: EMIR RTS 2022  - Field name: Action type - Field number: 3.28 - Details to be reported: The report shall contain one of the following action types: (a) a new margin balance shall be identified as 'New'; (b) a modification of the details of the margins shall be identified as 'Margin update'; (c) a cancellation of a wrongly submitted entire report shall be identified as 'Error'; (d) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correct'.
	6	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime	[1..1]	Annotation: EMIR RTS 2022  - Field name: Reporting timestamp - Field number: 3.01 - Details to be reported: Date and time of the submission of the report to the trade repository.
	6	Counterparty Identification	<CtrPtyId>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	8	Identification	<Id>	[1..1]	Choice		
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Counterparty 1 (Reporting counterparty) - Field number: 3.04 - Details to be reported: Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	7	Other Counterparty	<OthrCtrPty>	[1..1]			
	8	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	Annotation: EMIR RTS 2022  - Field name: Counterparty 2 identifier type - Field number: 3.05 - Details to be reported: Indicator of whether LEI was used to identify the Counterparty 2.
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Counterparty 2 - Field number: 3.06 - Details to be reported: Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	12	Identification	<Id>	[1..1]	text{1,72}		Annotation: EMIR RTS 2022  - Field name: Counterparty 2 - Field number: 3.06 - Details to be reported: Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	7	Submitting Agent	<SubmitgAgt>	[0..1]	Choice	[1..1]	
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR RTS 2022  - Field name: Report submitting entity ID - Field number: 3.02 - Details to be reported: In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise the entity responsible for reporting should be identified in this field.
	7	Entity Responsible For Report	<NttyRspnsblForRpt>	[0..1]	Choice		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Entity responsible for reporting</li> <li>- Field number: 3.03</li> <li>- Details to be reported: Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1)(a) of Regulation (EU) No 648/2012 of the Parliament and of the Council and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty. Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1)(b) of that Regulation, the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1)(c) of that Regulation, the unique code identifying that AIFM. Where an authorised entity that is responsible for managing and acting on behalf of an IORP is responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1)(d) of that Regulation, the unique code identifying that entity. This field is applicable only to the OTC derivatives.</li> </ul>
	6	Event Date	<EvtDt>	[0..1]	date	[1..1]	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Event date</li> <li>- Field number: 3.29</li> <li>- Details to be reported: Date on which the reportable event relating to the derivative contract and captured by the report took place. In the case of collateral update - the date for which the information contained in the report is provided.</li> </ul>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Transaction Identification	<TxId>	[0..1]	Choice		Annotation: EMIR RTS 2022  - Field name: UTI - Field number: 3.10 - Details to be reported: Unique Trade Identifier as referred to in Article 7 of the [ITS].
	7	Identifier Unique Transaction	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	7	Proprietary	<Prtry>	[1..1]			
	8	Identification	<Id>	[1..1]	text{1,72}		
	6	Collateral	<Coll>	[1..1]			
	7	Code Collateral Portfolio	<CollPrtlCd>	[1..1]	Choice		
	8	Portfolio	<Prtl>	[1..1]	Choice		Annotation: EMIR RTS 2022  - Field name: Collateral portfolio indicator - Field number: 3.08 - Details to be reported: Indicator of whether the collateralisation was performed on a portfolio basis. Under portfolio, it is understood the set of transactions that are margined together (either on a net or a gross basis) rather than an individual transaction.
	9	Code	<Cd>	[1..1]	text{1,52}		Annotation: EMIR RTS 2022  - Field name: Collateral portfolio code - Field number: 3.09 - Details to be reported: If collateral is reported on a portfolio basis, unique code assigned by the counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.
	9	No Portfolio	<NoPrtl>	[1..1]	text{0,4}		
	10	Applicable Not			NOAP		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Collateralisation Category	<CollstnCtgy>	[1..1]	text		Annotation: EMIR RTS 2022  - Field name: Collateralisation category - Field number: 3.11 - Details to be reported: Indicate whether a collateral agreement between the counterparties exists. This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.
	8	Fully Collateralised			FLCL		
	8	One Way Collateralised Counterparty 1			OWC1		
	8	One Way Collateralised Counterparty 2			OWC2		
	8	One Way Partially Collateralised Counterparty 1			OWP1		
	8	One Way Partially Collateralised Counterparty 2			OWP2		
	8	Partially Collateralised			PRCL		
	8	Partially Collateralised Counterparty 1			PRC1		
	8	Partially Collateralised Counterparty 2			PRC2		
	8	Uncollateralised			UNCL		
	7	Time Stamp	<TmStmp>	[0..1]	dateTime	[1..1]	Annotation: EMIR RTS 2022  - Field name: Collateral timestamp - Field number: 3.07 - Details to be reported: Date and time as of which the values of the margins are reported.
	6	Posted Margin Or Collateral	<PstdMrgnOrColl >	[0..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Pre Haircut Initial Margin Posted	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Initial margin posted by the counterparty 1 (pre-haircut)</li> <li>- Field number: 3.12</li> <li>- Details to be reported: Monetary value of initial margin that has been posted by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, ie committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the initial margin posted</li> <li>- Field number: 3.14</li> <li>- Details to be reported: Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Initial Margin Posted Post Haircut	<InitlMrgnPstdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Initial margin posted by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.13</li> <li>- Details to be reported: Monetary value of initial margin that has been posted by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, ie committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the initial margin posted</li> <li>- Field number: 3.14</li> <li>- Details to be reported: Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Variation Margin Posted Pre Haircut	<VartnMrgnPstd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin posted by the counterparty 1 (pre-haircut)</li> <li>- Field number: 3.15</li> <li>- Details to be reported: Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the variation margins posted</li> <li>- Field number: 3.17</li> <li>- Details to be reported: Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted variation margins.</li> </ul> <p>----- Comment: The same currency should be used for the pre- and post-haircut values.</p>



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Variation Margin Posted Post Haircut	<VartnMrgnPstd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin posted by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.16</li> <li>- Details to be reported: Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the variation margins posted</li> <li>- Field number: 3.17</li> <li>- Details to be reported: Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted variation margins.</li> </ul> <p>----- Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Posted Excess Collateral	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Excess collateral posted by the counterparty 1</li> <li>- Field number: 3.18</li> <li>- Details to be reported: Monetary value of any additional collateral posted by the counterparty 1 separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</li> </ul> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of the excess collateral posted</li> <li>- Field number: 3.19</li> <li>- Details to be reported: Currency in which the excess collateral posted is denominated. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted excess collateral.</li> </ul>
	6	Received Margin Or Collateral	<RcvdMrgnOrCol l>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Pre Haircut Initial Margin Received	<InitlMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Initial margin collected by the counterparty 1 (pre-haircut)</li> <li>- Field number: 3.20</li> <li>- Details to be reported: Monetary value of initial margin that has been collected by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of initial margin collected</li> <li>- Field number: 3.22</li> <li>- Details to be reported: Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Post Haircut Initial Margin Received	<InitlMrgnRcvdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Initial margin collected by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.21</li> <li>- Details to be reported: Monetary value of initial margin that has been collected by the counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of initial margin collected</li> <li>- Field number: 3.22</li> <li>- Details to be reported: Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected initial margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin collected by the counterparty 1 (pre-haircut)</li> <li>- Field number: 3.23</li> <li>- Details to be reported: Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of variation margin collected</li> <li>- Field number: 3.25</li> <li>- Details to be reported: Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected variation margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Variation margin collected by the counterparty 1 (post-haircut)</li> <li>- Field number: 3.24</li> <li>- Details to be reported: Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</li> </ul> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of variation margin collected</li> <li>- Field number: 3.25</li> <li>- Details to be reported: Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected variation margins.</li> </ul> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Received      Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Excess collateral collected by the counterparty 1</li> <li>- Field number: 3.26</li> <li>- Details to be reported: Monetary value of any additional collateral collected by the counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</li> </ul> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>
	8	Currency      Xml Attribute	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> <li>- Field name: Currency of excess collateral collected</li> <li>- Field number: 3.27</li> <li>- Details to be reported: Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected excess collateral.</li> </ul>

## Legal Notices

### Copyright

SWIFT SCRL © 2023. All rights reserved.

This material is a component of MyStandards, the SWIFT collaborative Web application used to manage standards definitions and industry usage. It can only be used and distributed in accordance with MyStandards Terms of Use.

Unless otherwise agreed in writing with SWIFT SCRL, you have no right to:

- authorise external end users to use this component for other purposes than their internal use.
- remove, alter, cover, obfuscate or cancel from view any copyright or other proprietary rights notices appearing in this physical medium.
- re-sell or authorise another party e.g. software and service providers, to re-sell this component.

### Confidentiality

This publication may contain SWIFT or third-party confidential information. Only disclose it outside your organisation in accordance with MyStandards Terms of Use and your related license rights.

This component is provided 'AS IS'. SWIFT does not give and excludes any express or implied warranties with respect to this component such as but not limited to any guarantee as to its quality, supply or availability.

Any and all rights, including title, ownership rights, copyright, trademark, patents, and any other intellectual property rights of whatever nature in this component will remain the exclusive property of SWIFT or its licensors.

### Trademarks and Patents

SWIFT is the trade name of S.W.I.F.T. SCRL. The following are registered trademarks of SWIFT:

SWIFT, the SWIFT logo, 3SKey, Innotribe, Sibos, SWIFTNet, MyStandards, SWIFTReady, and Accord. Other product, service, or company names in this publication are trade names, trademarks, or registered trademarks of their respective owners..