



Usage Guideline

auth.105.001.01_ESMAUG_SFTPOS_1.1.0

DRAFT FIXES SFTR - TR to Authority data exchange
2021

This document describes a usage guideline restricting the base message
auth.105.001.01. You can also consult this [information online](#).

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

15 September 2021

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Message Functionality

Collection Description

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

Usage Guideline Description

auth.105.001.01_ESMAUG_SFTPOS_1.1.0 ([link](#))

The SecuritiesFinancingReportingPositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties (except reuse report).

Outline

The auth.105.001.01_ESMAUG_SFTPOS_1.1.0 message is composed of 2 building blocks

a - No Transaction [NOTX]

No transaction has been identified during the period.

b - Report

Detailed aggregated position set report between a pair of counterparties.

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 | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|--|-----------------------------|--------|-----------------------------------|---------------------|-----------------------------|
| | 0 | Securities Financing Reporting Position Set Report V01 (auth.105.001.01) | <SctiesFincgRptg PosSetRpt> | | | | |
| | 1 | Aggregated Positions | <AggtdPoss> | [1..1] | Choice | | |
| | 2 | Data Set Action | <DataSetActn> | [1..1] | text | | |
| | 3 | No Transaction | | | NOTX | | |
| | 2 | Report | <Rpt> | [1..1] | | | |
| | 3 | Reference Date | <RefDt> | [1..1] | date | | |
| | 3 | General Information | <GnlInf> | [0..*] | | [0..5 0000 0] | |
| | 4 | Dimensions | <Dmnsns> | [1..1] | | | |
| | 5 | Counterparty Data | <CtrPtyData> | [0..1] | | | |
| | 6 | Reporting Counterparty | <RptgCtrPty> | [0..1] | | [1..1] | |
| | 7 | Identification | <Id> | [0..1] | Choice | | |
| | 8 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Side | <Sd> | [0..1] | text | | |
| | 8 | Collateral Giver | | | GIVE | | |
| | 8 | Collateral Taker | | | TAKE | | |
| | 6 | Other Counterparty | <OthrCtrPty> | [0..1] | Choice | [1..1] | |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Other | <Othr> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |
| | 9 | Identification | <Id> | [1..1] | text{1,72} | T/C | Type Changed: text{1,50} |
| | 5 | Loan Data | <LnData> | [0..1] | | | |
| | 6 | Contract Type | <CtrctTp> | [0..1] | text | [1..1] | |
| | 7 | Securities Buy Sell | | | SBSC | | |
| | 7 | Sell Buy Back | | | | | |
| | 7 | Margin Lending | | | MGLD | | |
| | 7 | Repurchase Agreement | | | REPO | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-------------------------------------|-----------|--------|-------------|--------|--------------------|
| | 7 | Securities Lending And Borrowing | | | SLEB | | |
| | 6 | Trading Venue | <TradgVn> | [0..1] | Choice | | |
| | 7 | On Venue | <OnVn> | [1..1] | text | | |
| | 8 | Domestic | | | DMST | | |
| | 8 | Foreign | | | FRGN | | |
| | 7 | Off Venue | <OffVn> | [1..1] | text | | |
| | 8 | No Reason | | | NORE | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-----------------------|---------------|--------|-------------|--------|---|
| | 6 | Master Agreement Type | <MstrAgrmtTp> | [0..1] | text{1,4} | T/C | <p>Type Changed: One of the following code values must be used: MRAA (MasterRepurchaseAgreement) GMRA (GlobalMasterRepurchaseAgreement) MSLA (MasterSecuritiesLendingAgreement) GMSL (GlobalMasterSecuritiesLendingAgreement) ISDA (InternationalSwapsAndDerivativesAssociation) DERP (DeutscherRahmenvertragFurWertpapierpensionsgeschafte) CNBR (ChinaBondRepurchaseMasterAgreement) KRRRA (KoreaFinancialInvestmentAssociationStandardRepurchaseAgreement) CARA (InvestmentIndustryRegulatoryOrganizationOfCanadaRepurchase) FRFB (ConventionCadreRelativeAuxOperationsDePensionsLivrees) CHRA (SwissMasterRepurchaseAgreement) DEMA (GermanMasterAgreement) JPBR (JapaneseMasterAgreementOnTheTransactionWithRepurchaseAgreementOfTheBonds) ESRA (ContratoMarcoDeCompraventaYReportoDeValores) OSLA (OverseasSecuritiesLendingAgreement) MEFI (MasterEquityAndFixedInterestStockLendingAgreement) GESL (GiltEdgedStockLendingAgreement) KRSL (KoreanSecuritiesLendingAgreement) DERD (DeutscherRahmenvertragFurWertpapierdarlehen) AUSL (AustralianMastersSecuritiesLendingAgreement) JPBL (JapaneseMasterAgreementOnLendingTransactionOfBonds) JPBL (JapaneseMasterAgreementOnTheBorrowingAndLendingTransactionsOfShareCertificates) BIAG (BilateralAgreement) CSDA (CSD BilateralAgreement) OTHR (Other)</p> |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|---|---------|------|-------------|------|--------------------|
| | 7 | Master Repurchase Agreement | | | MRAA | | |
| | 7 | Global Master Repurchase Agreement | | | GMRA | | |
| | 7 | Master Securities Lending Agreement | | | MSLA | | |
| | 7 | Global Master Securities Lending Agreement | | | GMSL | | |
| | 7 | International Swaps And Derivatives Association | | | ISDA | | |
| | 7 | Deutscher Rahmenvertrag Fur Wertpapierpensionsgeschafte | | | DERP | | |
| | 7 | China Bond Repurchase Master Agreement | | | CNBR | | |
| | 7 | Korea Financial Investment Association Standard Repurchase Agreement | | | KRRA | | |
| | 7 | Investment Industry Regulatory Organization Of Canada Repurchase | | | CARA | | |
| | 7 | Convention Cadre Relative Aux Operations De Pensions Livrees | | | FRFB | | |
| | 7 | Swiss Master Repurchase Agreement | | | CHRA | | |
| | 7 | German Master Agreement | | | DEMA | | |
| | 7 | Japanese Master Agreement On The Transaction With Repurchase Agreement Of The Bonds | | | JPBR | | |
| | 7 | Contrato Marco De Compraventa Y Reporto De Valores | | | ESRA | | |
| | 7 | Overseas Securities Lending Agreement | | | OSLA | | |
| | 7 | Master Equity And Fixed Interest Stock Lending Agreement | | | MEFI | | |
| | 7 | Gilt Edged Stock Lending Agreement | | | GESL | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---|---------|--------|-------------|--------|---|
| | 7 | Korean Securities Lending Agreement | | | KRSL | | |
| | 7 | Deutscher Rahmenvertrag Fur Wertpapierdarlehen | | | DERD | | |
| | 7 | Australian Masters Securities Lending Agreement | | | AUSL | | |
| | 7 | Japanese Master Agreement On Lending Transaction Of Bonds | | | JPBL | | |
| | 7 | Japanese Master Agreement On The Borrowing And Lending Transactions Of Share Certificates | | | JPSL | | |
| | 7 | Bilateral Agreement | | | BIAG | | |
| | 7 | CSD Bilateral Agreement | | | CSDA | | |
| | 7 | Other | | | OTHR | | |
| | 6 | Security | <Scty> | [0..1] | | | |
| | 7 | Type | <Tp> | [0..*] | Choice | [0..1] | |
| | 8 | Code | <Cd> | [1..1] | text{1,4} | T/C | Type Changed: One of the following code values must be used: GOVS (GovernmentSecurities) SUNS (SupranationalsAndAgenciesSecurities) FIDE (DebtSecuritiesIssuedByBanksAndOtherFinancialInstitutions) NFID (CorporateDebtSecuritiesIssuedByNonfinancialInstitutions) SEPR (SecuritizedProducts) MEQU (MainIndexEquities) OEQU (OtherEquities) OTHR (OtherAssets) |
| | 9 | Government Securities | | | GOVS | | |
| | 9 | Supranationals And Agencies Securities | | | SUNS | | |
| | 9 | Debt Securities Issued By Banks And Other Financial Institutions | | | FIDE | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|--|------------|--------|-------------|--------|---|
| | 9 | Corporate Debt Securities Issued By Nonfinancial Institutions | | | NFID | | |
| | 9 | Securitized Products | | | SEPR | | |
| | 9 | Main Index Equities | | | MEQU | | |
| | 9 | Other Equities | | | OEQU | | |
| | 9 | Other Assets | | | OTHR | | |
| | 5 | Collateral Data | <CollData> | [0..1] | | | |
| | 6 | Component Type | <CmpntTp> | [0..1] | text | | |
| | 7 | Cash | | | CASH | | |
| | 7 | Commodity | | | COMM | | |
| | 7 | Securities | | | SECU | | |
| | 6 | Type | <Tp> | [0..1] | Choice | | |
| | 7 | Code | <Cd> | [1..1] | text{1,4} | T/C | Type Changed: One of the following code values must be used: GOVS (GovernmentSecurities) SUNS (SupranationalsAndAgenciesSecurities) FIDE (DebtSecuritiesIssuedByBanksAndOtherFinancialInstitutions) NFID (CorporateDebtSecuritiesIssuedByNonfinancialInstitutions) SEPR (SecuritizedProducts) MEQU (MainIndexEquities) OEQU (OtherEquities) OTHR (OtherAssets) |
| | 8 | Government Securities | | | GOVS | | |
| | 8 | Supranationals And Agencies Securities | | | SUNS | | |
| | 8 | Debt Securities Issued By Banks And Other Financial Institutions | | | FIDE | | |
| | 8 | Corporate Debt Securities Issued By Nonfinancial Institutions | | | NFID | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|------------------------|--------------|--------|-----------------------------------|--------|--------------------|
| | 8 | Securitized Products | | | SEPR | | |
| | 8 | Main Index Equities | | | MEQU | | |
| | 8 | Other Equities | | | OEQU | | |
| | 8 | Other Assets | | | OTHR | | |
| | 7 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 6 | Trade Repository | <TradRpstry> | [0..1] | Choice | | |
| | 7 | Other | <Othr> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |
| | 9 | Identification | <Id> | [1..1] | text{1,72} | | |
| | 5 | Outliers Included | <OtlrsIncl> | [0..1] | boolean | | |
| | 4 | Metrics | <Mtrcs> | [1..1] | | | |
| | 5 | Volume Metrics | <VolMtrcs> | [1..1] | | | |
| | 6 | Number Of Transactions | <NbOfTxs> | [0..1] | text [0-9]{1,15} | [1..1] | |
| | 6 | Exposure | <Xpsr> | [0..1] | | | |
| | 7 | Principal Amount | <PrncplAmt> | [0..1] | | | |
| | 8 | Value Date Amount | <ValDtAmt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Maturity Date Amount | <MtrtyDtAmt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Loan Value | <LnVal> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Market Value | <MktVal> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-------------------------|---|--------|-----------------------------------|---------------------|--------------------|
| | 9 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 7 | Amount | Outstanding Margin Loan <OutsdngMrgnLn Amt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Cash Collateral Amount | <CshCollAmt> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 7 | Collateral Market Value | <CollMktVal> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 3 | Loan | <Ln> | [0..*] | | [0..5 0000 0] | |
| | 4 | Dimensions | <Dmnsns> | [1..1] | | | |
| | 5 | Counterparty Data | <CtrPtyData> | [0..1] | | | |
| | 6 | Reporting Counterparty | <RptgCtrPty> | [0..1] | | [1..1] | |
| | 7 | Identification | <Id> | [0..1] | Choice | | |
| | 8 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Side | <Sd> | [0..1] | text | | |
| | 8 | Collateral Giver | | | GIVE | | |
| | 8 | Collateral Taker | | | TAKE | | |
| | 6 | Other Counterparty | <OthrCtrPty> | [0..1] | Choice | [1..1] | |

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|-------|-------|---------------------|------------|--------|-----------------------------------|--------|-----------------------------|
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Other | <Othr> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |
| | 9 | Identification | <Id> | [1..1] | text{1,72} | T/C | Type Changed: text{1,50} |
| | 6 | Triparty Agent | <TrptyAgt> | [0..1] | boolean | | |
| | 6 | Agent Lender | <AgtLndr> | [0..1] | boolean | | |
| | 5 | Loan Data | <LnData> | [0..1] | | | |
| | 6 | Contract Type | <CtrctTp> | [0..1] | text | [1..1] | |
| | 7 | Securities Buy Sell | | | SBSC | | |
| | 7 | Sell Buy Back | | | | | |
| | 7 | Margin Lending | | | MGLD | | |
| | 7 | Repurchase | | | REPO | | |
| | 7 | Agreement | | | | | |
| | 7 | Securities Lending | | | SLEB | | |
| | 7 | And Borrowing | | | | | |
| | 6 | Cleared | <Clrd> | [0..1] | boolean | | |
| | 6 | Trading Venue | <TradgVn> | [0..1] | Choice | | |
| | 7 | On Venue | <OnVn> | [1..1] | text | | |
| | 8 | Domestic | | | DMST | | |
| | 8 | Foreign | | | FRGN | | |
| | 7 | Off Venue | <OffVn> | [1..1] | text | | |
| | 8 | No Reason | | | NORE | | |

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| | 6 | Master Agreement Type | <MstrAgrmtTp> | [0..1] | text{1,4} | T/C | <p>Type Changed: One of the following code values must be used: MRAA (MasterRepurchaseAgreement) GMRA (GlobalMasterRepurchaseAgreement) MSLA (MasterSecuritiesLendingAgreement) GMSL (GlobalMasterSecuritiesLendingAgreement) ISDA (InternationalSwapsAndDerivativesAssociation) DERP (DeutscherRahmenvertragFurWertpapierpensionsgeschafte) CNBR (ChinaBondRepurchaseMasterAgreement) KRRRA (KoreaFinancialInvestmentAssociationStandardRepurchaseAgreement) CARA (InvestmentIndustryRegulatoryOrganizationOfCanadaRepurchase) FRFB (ConventionCadreRelativeAuxOperationsDePensionsLivrees) CHRA (SwissMasterRepurchaseAgreement) DEMA (GermanMasterAgreement) JPBR (JapaneseMasterAgreementOnTheTransactionWithRepurchaseAgreementOfTheBonds) ESRA (ContratoMarcoDeCompraventaYReportoDeValores) OSLA (OverseasSecuritiesLendingAgreement) MEFI (MasterEquityAndFixedInterestStockLendingAgreement) GESL (GiltEdgedStockLendingAgreement) KRSL (KoreanSecuritiesLendingAgreement) DERD (DeutscherRahmenvertragFurWertpapierdarlehen) AUSL (AustralianMastersSecuritiesLendingAgreement) JPBL (JapaneseMasterAgreementOnLendingTransactionOfBonds) JPBL (JapaneseMasterAgreementOnTheBorrowingAndLendingTransactionsOfShareCertificates) BIAG (BilateralAgreement) CSDA (CSD BilateralAgreement) OTHR (Other)</p> |

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|-------|-------|---|---------|------|-------------|------|--------------------|
| | 7 | Master Repurchase Agreement | | | MRAA | | |
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| | 7 | German Master Agreement | | | DEMA | | |
| | 7 | Japanese Master Agreement On The Transaction With Repurchase Agreement Of The Bonds | | | JPBR | | |
| | 7 | Contrato Marco De Compraventa Y Reporto De Valores | | | ESRA | | |
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| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---|-----------|--------|-------------|--------|--------------------|
| | 7 | Korean Securities Lending Agreement | | | KRSL | | |
| | 7 | Deutscher Rahmenvertrag Fur Wertpapierdarlehen | | | DERD | | |
| | 7 | Australian Masters Securities Lending Agreement | | | AUSL | | |
| | 7 | Japanese Master Agreement On Lending Transaction Of Bonds | | | JPBL | | |
| | 7 | Japanese Master Agreement On The Borrowing And Lending Transactions Of Share Certificates | | | JPSL | | |
| | 7 | Bilateral Agreement | | | BIAG | | |
| | 7 | CSD Bilateral Agreement | | | CSDA | | |
| | 7 | Other | | | OTHR | | |
| | 6 | Maturity Date | <MtrtyDt> | [0..1] | date | | |
| | 6 | General Collateral | <GnlColl> | [0..1] | text | | |
| | 7 | General Collateral | | | GENE | | |
| | 7 | Special Collateral | | | SPEC | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|--------|---------|--------|-----------------------------|------|---|
| | 6 | Term | <Term> | [0..1] | Choice | | <p>Comment: Provide the relevant bucket as indicated in Guidelines on position calculation.</p> <p>Mapping examples: If the difference between the SFTs maturity date and reference date is 1 working day (overnight bucket) then <End> component should be populated with DAYS for element <Unit> and '1' for element <Val>. <Start> component should be left blank.</p> <p>If the difference between the SFTs maturity date and reference date is more than 1 month and up to, and including, three months, then <Start> component should be populated with MNTH for element <Unit> and '1' for element <Val>, and <End> component should be populated with MNTH for element <Unit> and '3' for element <Val>.</p> <p>If the difference between the SFTs maturity date and reference date is more than one year then <Start> component should be populated with YEAR for element <Unit> and '1' for element <Val>. <End> component should be left blank.</p> <p>If maturity date is blank (open ended contract) then element <Opn> should be selected from the choice <Term> and populated with 'true'.</p> |
| | 7 | Open | <Opn> | [1..1] | boolean | | |
| | 7 | Fixed | <Fxd> | [1..1] | Choice | | |
| | 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] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-----------|---------|--------|-----------------------------|--------|--|
| | 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 | | |
| | 6 | Rates | <Rates> | [0..1] | Choice | | |
| | 7 | Fixed | <Fxd> | [1..1] | text | | |
| | 8 | No Reason | | | NORE | | |
| | 7 | Floating | <Fltg> | [1..1] | text{1,4} | T/C | Type Changed: One of the following code values must be used: ESTR (ESTR) EURI (Euribor) ESOI (ESTROIS) GBPO (GBPLibor) USPO (USDLibor) USOI (USDOIS) OTHR (Other) SOFR (SOFR) |
| | 8 | ESTR | | | ESTR | | |
| | 8 | Euribor | | | EURI | | |
| | 8 | ESTROIS | | | ESOI | | |
| | 8 | GBP Libor | | | GBPO | | |
| | 8 | USD Libor | | | USPO | | |
| | 8 | USDOIS | | | USOI | | |
| | 8 | Other | | | OTHR | | |
| | 8 | SOFR | | | SOFR | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---------------------------|----------------|--------|--------------------|--------|---|
| | 6 | Principal Amount Currency | <PrncplAmtCcy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Advanced Settlement | | | ASC | | |
| | 7 | Currency | | | | | |
| | 7 | Other Currency | | | OTH | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---------------------|-----------|--------|--------------------|--------|---|
| | 6 | Price Currency | <PricCcy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Advanced Settlement | | | ASC | | |
| | | Currency | | | | | |
| | 7 | Other Currency | | | OTH | | |
| | 6 | Security | <Scty> | [0..1] | | | |
| | 7 | Quality | <Qlty> | [0..1] | text | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|--|---------|--------|-------------|--------|---|
| | 8 | Investment Grade | | | INVG | | |
| | 8 | Non Investment Grade | | | NIVG | | |
| | 8 | Not Rated | | | NOTR | | |
| | 8 | Non Applicable | | | NOAP | | |
| | 7 | Type | <Tp> | [0..*] | Choice | [0..1] | |
| | 8 | Code | <Cd> | [1..1] | text{1,4} | T/C | Type Changed: One of the following code values must be used: GOVS (GovernmentSecurities) SUNS (SupranationalsAndAgenciesSecurities) FIDE (DebtSecuritiesIssuedByBanksAndOtherFinancialInstitutions) NFID (CorporateDebtSecuritiesIssuedByNonfinancialInstitutions) SEPR (SecuritizedProducts) MEQU (MainIndexEquities) OEUQ (OtherEquities) OTHR (OtherAssets) |
| | 9 | Government Securities | | | GOVS | | |
| | 9 | Supranationals And Agencies Securities | | | SUNS | | |
| | 9 | Debt Securities Issued By Banks And Other Financial Institutions | | | FIDE | | |
| | 9 | Corporate Debt Securities Issued By Nonfinancial Institutions | | | NFID | | |
| | 9 | Securitized Products | | | SEPR | | |
| | 9 | Main Index Equities | | | MEQU | | |
| | 9 | Other Equities | | | OEUQ | | |
| | 9 | Other Assets | | | OTHR | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|----------------------------------|---------------------|--------|-----------------|--------|---|
| | 6 | Currency Outstanding Margin Loan | <OutsdngMrgnLn Ccy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Currency Advanced Settlement | | | ASC | | |
| | 7 | Other Currency | | | OTH | | |
| | 5 | Collateral Data | <CollData> | [0..1] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|--|---------------------|--------|-----------------------------------|--------|--------------------|
| | 6 | Net Exposure Collateralisation Indicator | <NetXpsrCollstnInd> | [0..1] | boolean | | |
| | 6 | Trade Repository | <TradRpstry> | [0..1] | Choice | | |
| | 7 | Other | <Othr> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |
| | 9 | Identification | <Id> | [1..1] | text{1,72} | | |
| | 6 | Reconciliation Flag | <RcncltnFlg> | [0..1] | | | |
| | 7 | Report Type | <RptTp> | [0..1] | text | | |
| | 8 | Single Sided | | | SWOS | | |
| | 8 | Dual Sided | | | TWOS | | |
| | 7 | Reporting Both Counterparties | <BothCtrPtiesRptg> | [0..1] | boolean | | |
| | 7 | Paired Status | <PairedSts> | [0..1] | boolean | | |
| | 7 | Status Loan Reconciliation | <LnRcncltnSts> | [0..1] | boolean | | |
| | 7 | Status Collateral Reconciliation | <CollRcncltnSts> | [0..1] | boolean | | |
| | 7 | Modification Status | <ModSts> | [0..1] | boolean | | |
| | 5 | Outliers Included | <OtlrsIncl> | [0..1] | boolean | | |
| | 4 | Metrics | <Mtrcs> | [1..1] | | | |
| | 5 | Volume Metrics | <VolMtrcs> | [1..1] | | | |
| | 6 | Number Of Transactions | <NbOfTxes> | [0..1] | text [0-9]{1,15} | [1..1] | |
| | 6 | Exposure | <Xpsr> | [0..1] | | | |
| | 7 | Principal Amount | <PrncplAmt> | [0..1] | | | |
| | 8 | Value Date Amount | <ValDtAmt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Loan Value | <LnVal> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Market Value | <MktVal> | [0..1] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|-----------------------------------|------------------------|--------|-----------------------------------|------|--|
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 7 | Amount Outstanding Margin Loan | <OutsdngMrgnLn Amt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Amount Short Market Value | <ShrtMktValAmt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Margin Loan | <MrgnLn> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 5 | Price Metrics | <PricMtrcs> | [0..1] | | | |
| | 6 | Rates | <Rates> | [0..1] | | | |
| | 7 | Fixed | <Fxd> | [0..1] | decimal td = 11 fd = 10 | | |
| | 7 | Floating | <Fltg> | [0..1] | decimal td = 11 fd = 10 | | |
| | 7 | Buy Sell Back | <BuySellBck> | [0..1] | Choice | | |
| | 8 | Percentage | <Pctg> | [1..1] | decimal td = 11 fd = 10 | | |
| | 8 | Basis Points | <BsisPts> | [1..1] | decimal td = 18 fd = 17 | T/C | Type Changed: decimal td = 5 fd = 0 |
| | 6 | Lending Fee | <LndgFee> | [0..1] | decimal td = 11 fd = 10 | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|------------------------|--------------|--------|-----------------------------------|---------------------|-----------------------------|
| | 3 | Collateral | <Coll> | [0..*] | | [0..5 0000 0] | |
| | 4 | Dimensions | <Dmnsns> | [1..1] | | | |
| | 5 | Counterparty Data | <CtrPtyData> | [0..1] | | | |
| | 6 | Reporting Counterparty | <RptgCtrPty> | [0..1] | | [1..1] | |
| | 7 | Identification | <Id> | [0..1] | Choice | | |
| | 8 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Side | <Sd> | [0..1] | text | | |
| | 8 | Collateral Giver | | | GIVE | | |
| | 8 | Collateral Taker | | | TAKE | | |
| | 6 | Other Counterparty | <OthrCtrPty> | [0..1] | Choice | [1..1] | |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 7 | Other | <Othr> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |
| | 9 | Identification | <Id> | [1..1] | text{1,72} | T/C | Type Changed: text{1,50} |
| | 6 | Triparty Agent | <TrptyAgt> | [0..1] | boolean | | |
| | 6 | Agent Lender | <AgtLndr> | [0..1] | boolean | | |
| | 5 | Loan Data | <LnData> | [0..1] | | | |
| | 6 | Contract Type | <CtrctTp> | [0..1] | text | [1..1] | |
| | 7 | Securities Buy Sell | | | SBSC | | |
| | 7 | Sell Buy Back | | | | | |
| | 7 | Margin Lending | | | MGLD | | |
| | 7 | Repurchase | | | REPO | | |
| | 7 | Agreement | | | | | |
| | 7 | Securities Lending | | | SLEB | | |
| | 7 | And Borrowing | | | | | |
| | 6 | Cleared | <Clrd> | [0..1] | boolean | | |
| | 6 | Trading Venue | <TradgVn> | [0..1] | Choice | | |
| | 7 | On Venue | <OnVn> | [1..1] | text | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-----------|---------|--------|-------------|--------|--------------------|
| | 8 | Domestic | | | DMST | | |
| | 8 | Foreign | | | FRGN | | |
| | 7 | Off Venue | <OffVn> | [1..1] | text | | |
| | 8 | No Reason | | | NORE | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-----------------------|---------------|--------|-------------|--------|--|
| | 6 | Master Agreement Type | <MstrAgrmtTp> | [0..1] | text{1,4} | T/C | <p>Type Changed:</p> <p>One of the following code values must be used:</p> <p>MRAA (MasterRepurchaseAgreement)</p> <p>GMRA (GlobalMasterRepurchaseAgreement)</p> <p>MSLA (MasterSecuritiesLendingAgreement)</p> <p>GMSL (GlobalMasterSecuritiesLendingAgreement)</p> <p>ISDA (InternationalSwapsAndDerivativesAssociation)</p> <p>DERP (DeutscherRahmenvertragFurWertpapierpensionsgeschafte)</p> <p>CNBR (ChinaBondRepurchaseMasterAgreement)</p> <p>KRRA (KoreaFinancialInvestmentAssociationStandardRepurchaseAgreement)</p> <p>CARA (InvestmentIndustryRegulatoryOrganizationOfCanadaRepurchase)</p> <p>FRFB (ConventionCadreRelativeAuxOperationsDePensionsLivrees)</p> <p>CHRA (SwissMasterRepurchaseAgreement)</p> <p>DEMA (GermanMasterAgreement)</p> <p>JPBR (JapaneseMasterAgreementOnTheTransactionWithRepurchaseAgreementOfTheBonds)</p> <p>ESRA (ContratoMarcoDeCompraventaYReportoDeValores)</p> <p>OSLA (OverseasSecuritiesLendingAgreement)</p> <p>MEFI (MasterEquityAndFixedInterestStockLendingAgreement)</p> <p>GESL (GiltEdgedStockLendingAgreement)</p> <p>KRSL (KoreanSecuritiesLendingAgreement)</p> <p>DERD (DeutscherRahmenvertragFurWertpapierdarlehen)</p> <p>AUSL (AustralianMastersSecuritiesLendingAgreement)</p> <p>JPBL (JapaneseMasterAgreementOnLendingTransactionOfBonds)</p> <p>JPSL (JapaneseMasterAgreementOnTheBorrowingAndLendingTransactionsOfShareCertificates)</p> <p>BIAG (BilateralAgreement)</p> <p>CSDA (CSD BilateralAgreement)</p> <p>OTHR (Other)</p> |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---|---------|------|-------------|--------|--------------------|
| | 7 | Master Repurchase Agreement | | | MRAA | | |
| | 7 | Global Master Repurchase Agreement | | | GMRA | | |
| | 7 | Master Securities Lending Agreement | | | MSLA | | |
| | 7 | Global Master Securities Lending Agreement | | | GMSL | | |
| | 7 | International Swaps And Derivatives Association | | | ISDA | | |
| | 7 | Deutscher Rahmenvertrag Fur Wertpapierpensionsgeschafte | | | DERP | | |
| | 7 | China Bond Repurchase Master Agreement | | | CNBR | | |
| | 7 | Korea Financial Investment Association Standard Repurchase Agreement | | | KRRA | | |
| | 7 | Investment Industry Regulatory Organization Of Canada Repurchase | | | CARA | | |
| | 7 | Convention Cadre Relative Aux Operations De Pensions Livrees | | | FRFB | | |
| | 7 | Swiss Master Repurchase Agreement | | | CHRA | | |
| | 7 | German Master Agreement | | | DEMA | | |
| | 7 | Japanese Master Agreement On The Transaction With Repurchase Agreement Of The Bonds | | | JPBR | | |
| | 7 | Contrato Marco De Compraventa Y Reporto De Valores | | | ESRA | | |
| | 7 | Overseas Securities Lending Agreement | | | OSLA | | |
| | 7 | Master Equity And Fixed Interest Stock Lending Agreement | | | MEFI | | |
| | 7 | Gilt Edged Stock Lending Agreement | | | GESL | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---|-----------|--------|-------------|--------|--------------------|
| | 7 | Korean Securities Lending Agreement | | | KRSL | | |
| | 7 | Deutscher Rahmenvertrag Fur Wertpapierdarlehen | | | DERD | | |
| | 7 | Australian Masters Securities Lending Agreement | | | AUSL | | |
| | 7 | Japanese Master Agreement On Lending Transaction Of Bonds | | | JPBL | | |
| | 7 | Japanese Master Agreement On The Borrowing And Lending Transactions Of Share Certificates | | | JPSL | | |
| | 7 | Bilateral Agreement | | | BIAG | | |
| | 7 | CSD Bilateral Agreement | | | CSDA | | |
| | 7 | Other | | | OTHR | | |
| | 6 | Maturity Date | <MtrtyDt> | [0..1] | date | | |
| | 6 | General Collateral | <GnlColl> | [0..1] | text | | |
| | 7 | General Collateral | | | GENE | | |
| | 7 | Special Collateral | | | SPEC | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|--------|---------|--------|-----------------------------|------|---|
| | 6 | Term | <Term> | [0..1] | Choice | | <p>Comment: Provide the relevant bucket as indicated in Guidelines on position calculation.</p> <p>Mapping examples: If the difference between the SFTs maturity date and reference date is 1 working day (overnight bucket) then <End> component should be populated with DAYS for element <Unit> and '1' for element <Val>. <Start> component should be left blank.</p> <p>If the difference between the SFTs maturity date and reference date is more than 1 month and up to, and including, three months, then <Start> component should be populated with MNTH for element <Unit> and '1' for element <Val>, and <End> component should be populated with MNTH for element <Unit> and '3' for element <Val>.</p> <p>If the difference between the SFTs maturity date and reference date is more than one year then <Start> component should be populated with YEAR for element <Unit> and '1' for element <Val>. <End> component should be left blank.</p> <p>If maturity date is blank (open ended contract) then element <Opn> should be selected from the choice <Term> and populated with 'true'.</p> |
| | 7 | Open | <Opn> | [1..1] | boolean | | |
| | 7 | Fixed | <Fxd> | [1..1] | Choice | | |
| | 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] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---|---------------------|--------|-----------------------------|--------|---|
| | 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 | | |
| | 5 | Collateral Data | <CollData> | [0..1] | | | |
| | 6 | Net Exposure Collateralisation Indicator | <NetXpsrCollstnInd> | [0..1] | boolean | | |
| | 6 | Component Type | <CmpntTp> | [0..1] | text | | |
| | 7 | Cash | | | CASH | | |
| | 7 | Commodity | | | COMM | | |
| | 7 | Securities | | | SECU | | |
| | 6 | Cash Collateral Currency | <CshCollCcy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---------------------|-----------|--------|--------------------|--------|---|
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Advanced Settlement | | | ASC | | |
| | | Currency | | | | | |
| | 7 | Other Currency | | | OTH | | |
| | 6 | Price Currency | <PricCcy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|----------------------|---------|--------|-----------------------------|--------|--------------------|
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Advanced Settlement | | | ASC | | |
| | | Currency | | | | | |
| | 7 | Other Currency | | | OTH | | |
| | 6 | Quality | <Qty> | [0..1] | text | | |
| | 7 | Investment Grade | | | INVG | | |
| | 7 | Non Investment Grade | | | NIVG | | |
| | 7 | Not Rated | | | NOTR | | |
| | 7 | Non Applicable | | | NOAP | | |
| | 6 | Maturity | <Mtrty> | [0..1] | Choice | | |
| | 7 | Open | <Opn> | [1..1] | boolean | | |
| | 7 | Fixed | <Fxd> | [1..1] | Choice | | |
| | 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 | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|---------------------|--------------------|--------|-----------------------------|------|---|
| | 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 | | |
| | 6 | Issuer Jurisdiction | <IssrJurisdiction> | [0..1] | Choice | | |
| | 7 | Country Code | <CtryCd> | [1..1] | text [A-Z]{2,2} | T/C | Type Changed: One of the following code values must be used: AT (Austria) BE (Belgium) BG (Bulgaria) HR (Croatia) CY (Cyprus) CZ (Czechia) DK (Denmark) EE (Estonia) FI (Finland) FR (France) DE (Germany) GR (Greece) HU (Hungary) IE (Ireland) IT (Italy) LV (Latvia) LT (Lithuania) LU (Luxembourg) MT (Malta) NL (Netherlands) PL (Poland) PT (Portugal) RO (Romania) SK (Slovakia) SI (Slovenia) ES (Spain) SE (Sweden) GB (UnitedKingdom) CH (Switzerland) US (UnitedStates) JP (Japan) |
| | 8 | Austria | | | AT | | |
| | 8 | Belgium | | | BE | | |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|----------------|---------|--------|-------------|--------|---|
| | 8 | Bulgaria | | | BG | | |
| | 8 | Croatia | | | HR | | |
| | 8 | Cyprus | | | CY | | |
| | 8 | Czechia | | | CZ | | |
| | 8 | Denmark | | | DK | | |
| | 8 | Estonia | | | EE | | |
| | 8 | Finland | | | FI | | |
| | 8 | France | | | FR | | |
| | 8 | Germany | | | DE | | |
| | 8 | Greece | | | GR | | |
| | 8 | Hungary | | | HU | | |
| | 8 | Ireland | | | IE | | |
| | 8 | Italy | | | IT | | |
| | 8 | Latvia | | | LV | | |
| | 8 | Lithuania | | | LT | | |
| | 8 | Luxembourg | | | LU | | |
| | 8 | Malta | | | MT | | |
| | 8 | Netherlands | | | NL | | |
| | 8 | Poland | | | PL | | |
| | 8 | Portugal | | | PT | | |
| | 8 | Romania | | | RO | | |
| | 8 | Slovakia | | | SK | | |
| | 8 | Slovenia | | | SI | | |
| | 8 | Spain | | | ES | | |
| | 8 | Sweden | | | SE | | |
| | 8 | United Kingdom | | | GB | | |
| | 8 | Switzerland | | | CH | | |
| | 8 | United States | | | US | | |
| | 8 | Japan | | | JP | | |
| | 7 | Other | <Othr> | [1..1] | text{1,35} | T/C | Type Changed: One of the following code values must be used: NEEA (NonEEAJurisdiction) OADJ (OtherAdvancedJurisdiction) ROTW (RestOfTheWorld) |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|--|--------------|--------|-------------|--------|---|
| | 8 | Non EEA Jurisdiction | | | NEEA | | |
| | 8 | Other Advanced Jurisdiction | | | OADJ | | |
| | 8 | Rest Of The World | | | ROTW | | |
| | 6 | Type | <Tp> | [0..1] | Choice | | |
| | 7 | Code | <Cd> | [1..1] | text{1,4} | T/C | Type Changed: One of the following code values must be used: GOVS (GovernmentSecurities) SUNS (SupranationalsAndAgenciesSecurities) FIDE (DebtSecuritiesIssuedByBanksAndOtherFinancialInstitutions) NFID (CorporateDebtSecuritiesIssuedByNonfinancialInstitutions) SEPR (SecuritizedProducts) MEQU (MainIndexEquities) OEUQ (OtherEquities) OTHR (OtherAssets) |
| | 8 | Government Securities | | | GOVS | | |
| | 8 | Supranationals And Agencies Securities | | | SUNS | | |
| | 8 | Debt Securities Issued By Banks And Other Financial Institutions | | | FIDE | | |
| | 8 | Corporate Debt Securities Issued By Nonfinancial Institutions | | | NFID | | |
| | 8 | Securitized Products | | | SEPR | | |
| | 8 | Main Index Equities | | | MEQU | | |
| | 8 | Other Equities | | | OEUQ | | |
| | 8 | Other Assets | | | OTHR | | |
| | 7 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 6 | Trade Repository | <TradRpstry> | [0..1] | Choice | | |
| | 7 | Other | <Othr> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|----------------------------------|--------------------|--------|-----------------------------------|--------|--------------------|
| | 9 | Identification | <Id> | [1..1] | text{1,72} | | |
| | 6 | Reconciliation Flag | <RcncltnFlg> | [0..1] | | | |
| | 7 | Report Type | <RptTp> | [0..1] | text | | |
| | 8 | Single Sided | | | SWOS | | |
| | 8 | Dual Sided | | | TWOS | | |
| | 7 | Reporting Both Counterparties | <BothCtrPtiesRptg> | [0..1] | boolean | | |
| | 7 | Paired Status | <PairedSts> | [0..1] | boolean | | |
| | 7 | Status Loan Reconciliation | <LnRcncltnSts> | [0..1] | boolean | | |
| | 7 | Status Collateral Reconciliation | <CollRcncltnSts> | [0..1] | boolean | | |
| | 7 | Modification Status | <ModSts> | [0..1] | boolean | | |
| | 5 | Outliers Included | <OtlrsIncl> | [0..1] | boolean | | |
| | 4 | Metrics | <Mtrcs> | [1..1] | | | |
| | 5 | Volume Metrics | <VolMtrcs> | [0..1] | | | |
| | 6 | Positive | <Postv> | [0..1] | | | |
| | 7 | Cash Collateral Amount | <CshCollAmt> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 7 | Collateral Market Value | <CollMktVal> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 6 | Negative | <Neg> | [0..1] | | | |
| | 7 | Cash Collateral Amount | <CshCollAmt> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|----------------------------|------------------------|--------|-----------------------------------|---------------------|--------------------|
| | 9 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 7 | Collateral Market Value | <CollMktVal> | [0..1] | | | |
| | 8 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 9 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | |
| | 8 | Sign | <Sgn> | [0..1] | boolean | | |
| | 5 | Haircut Or Margin | <HrcutOrMrgn> | [0..1] | decimal td = 11 fd = 10 | | |
| | 5 | Quantity Or Nominal Amount | <QtyOrNmnlAmt> | [0..1] | Choice | | |
| | 6 | Quantity | <Qty> | [1..1] | decimal td = 18 fd = 17 | | |
| | 6 | Nominal Value | <NmnlVal> | [1..1] | | | |
| | 7 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Sign | <Sgn> | [0..1] | boolean | | |
| | 3 | Margin | <Mrgn> | [0..*] | | [0..5 0000 0] | |
| | 4 | Dimensions | <Dmnsns> | [1..1] | | | |
| | 5 | Reporting Counterparty | <RptgCtrPty> | [0..1] | Choice | [1..1] | |
| | 6 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 5 | Other Counterparty | <OthrCtrPty> | [0..1] | Choice | [1..1] | |
| | 6 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 6 | Other | <Othr> | [1..1] | | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|-----------------------------|------------------|--------|-----------------------------------|---------------------|-----------------------------|
| | 7 | Identification | <Id> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | text{1,72} | T/C | Type Changed: text{1,50} |
| | 5 | Outliers Included | <OtlrsIncl> | [0..1] | boolean | | |
| | 4 | Metrics | <Mtrcs> | [1..1] | | | |
| | 5 | Volume Metrics | <VolMtrcs> | [0..1] | | | |
| | 6 | Posted Margin Or Collateral | <PstdMrgnOrColl> | [0..1] | | | |
| | 7 | Initial Margin Posted | <InitlMrgnPstd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Variation Margin Posted | <VartnMrgnPstd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Excess Collateral Posted | <XcssCollPstd> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 3 | Reuse | <Reuse> | [0..*] | | [0..5 0000 0] | |
| | 4 | Dimensions | <Dmnsns> | [1..1] | | | |
| | 5 | Reporting Counterparty | <RptgCtrPty> | [0..1] | Choice | [1..1] | |
| | 6 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 5 | Collateral Data | <CollData> | [0..1] | | | |
| | 6 | Component Type | <CmpntTp> | [0..1] | text | | |
| | 7 | Cash | | | CASH | | |
| | 7 | Commodity | | | COMM | | |
| | 7 | Securities | | | SECU | | |

| Index | Level | Name | XML Tag | Multiplicity | Type / Code | Restrictions | Additional details |
|-------|-------|--------------------------|--------------|--------------|--------------------|--------------|---|
| | 6 | Cash Collateral Currency | <CshCollCcy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Advanced Settlement | | | ASC | | |
| | 7 | Currency | | | | | |
| | 7 | Other Currency | | | OTH | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---------------------|--------------|--------|--------------------|--------|---|
| | 6 | Price Currency | <PricCcy> | [0..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 7 | Euro | | | EUR | | |
| | 7 | Bulgarian Lev | | | BGN | | |
| | 7 | Croatian Kuna | | | HRK | | |
| | 7 | Czech Koruna | | | CZK | | |
| | 7 | Danish Krone | | | DKK | | |
| | 7 | Hungarian Forint | | | HUF | | |
| | 7 | Polish Zloty | | | PLN | | |
| | 7 | Romanian Leu | | | RON | | |
| | 7 | Swedish Krona | | | SEK | | |
| | 7 | Icelandic Krona | | | ISK | | |
| | 7 | Swiss Franc | | | CHF | | |
| | 7 | Norwegian Krone | | | NOK | | |
| | 7 | Pound Sterling | | | GBP | | |
| | 7 | US Dollar | | | USD | | |
| | 7 | Japanese Yen | | | JPY | | |
| | 7 | Advanced Settlement | | | ASC | | |
| | | Currency | | | | | |
| | 7 | Other Currency | | | OTH | | |
| | 6 | Reinvested Cash | <RinvstdCsh> | [0..1] | | | |
| | 7 | Type | <Tp> | [1..1] | text | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|---------------------------------|-----------------|--------|--------------------|--------|---|
| | 8 | Other | | | OTHR | | |
| | 8 | Pool Other Commingled | | | OCMP | | |
| | 8 | Market Fund Registered Money | | | MMFT | | |
| | 8 | Agreement Market Repurchase | | | REPM | | |
| | 8 | Purchase Securities Direct | | | SDPU | | |
| | 7 | Currency Reinvested Cash | <RinvstdCshCcy> | [1..1] | text [A-Z]{3,3} | T/C | Type Changed: One of the following code values must be used: EUR (Euro) BGN (BulgarianLev) HRK (CroatianKuna) CZK (CzechKoruna) DKK (DanishKrone) HUF (HungarianForint) PLN (PolishZloty) RON (RomanianLeu) SEK (SwedishKrona) ISK (IcelandicKrona) CHF (SwissFranc) NOK (NorwegianKrone) GBP (PoundSterling) USD (USDollar) JPY (JapaneseYen) ASC (AdvancedSettlementCurrency) OTH (OtherCurrency) |
| | 8 | Euro | | | EUR | | |
| | 8 | Bulgarian Lev | | | BGN | | |
| | 8 | Croatian Kuna | | | HRK | | |
| | 8 | Czech Koruna | | | CZK | | |
| | 8 | Danish Krone | | | DKK | | |
| | 8 | Hungarian Forint | | | HUF | | |
| | 8 | Polish Zloty | | | PLN | | |
| | 8 | Romanian Leu | | | RON | | |
| | 8 | Swedish Krona | | | SEK | | |
| | 8 | Icelandic Krona | | | ISK | | |
| | 8 | Swiss Franc | | | CHF | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-------|------------------------------|-------------------|--------|-----------------------------------|--------|--------------------|
| | 8 | Norwegian Krone | | | NOK | | |
| | 8 | Pound Sterling | | | GBP | | |
| | 8 | US Dollar | | | USD | | |
| | 8 | Japanese Yen | | | JPY | | |
| | 8 | Advanced Settlement Currency | | | ASC | | |
| | 8 | Other Currency | | | OTH | | |
| | 5 | Outliers Included | <OtlrsIncl> | [0..1] | boolean | | |
| | 4 | Metrics | <Mtrcs> | [1..1] | | | |
| | 5 | Volume Metrics | <VolMtrcs> | [0..1] | | | |
| | 6 | Reuse Value | <ReuseVal> | [0..1] | Choice | | |
| | 7 | Actual | <Actl> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Estimated | <Estmtd> | [1..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 6 | Reinvested Cash Amount | <RinvstdCshAmt> | [0..1] | 0 <= decimal td = 18 fd = 5 | | |
| | 7 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 5 | Cash Reinvestment Rate | <CshRinvstmtRate> | [0..1] | decimal td = 11 fd = 10 | | |

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