

## Usage Guideline

# **auth.078.001.02\_ESMAUG\_1.0.0**

## SFTR - Inter TR data exchange 2021

This document describes a usage guideline restricting the base message auth.078.001.02. You can also consult this [information online](#).

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# Message Functionality

## Collection Description

SFTR - Inter TR data exchange 2021 ([link](#))

## Usage Guideline Description

auth.078.001.02\_ESMAUG\_1.0.0 ([link](#))

The SecuritiesFinancingReportingPairingRequest is sent by the trade repository (TR) to the other trade repositories (TRs) in order to identify the trade repository (TR) holding information on a second leg of a given transaction.

## Outline

The auth.078.001.02\_ESMAUG\_1.0.0 message is composed of 2 building blocks

### **a - Business Application Header V01 (head.001.001.01)**

The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.

A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:

" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.

" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.

" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.

" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.

Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.

### **b - Document**

## About this document

### Legend

Abbreviation	Term	Description
X	Excluded	An optional field or element must not be populated.
I	Ignored	A field or element could be populated but is ignored by the receiver.
[x..y]	Multiplicity	A field or element multiplicity has changed.
FV	Fixed Value	A field or element must contain a given value.
T/C	Type / Code Change	A user-defined datatype replaces an existing simple datatype.
A	Element Added	A field or element has been added.

Header	Description
Index	Element reference
LvL	Element nesting in tree hierarchy
Name	Element name
XML Tag	Element XML tag
Mult	Element multiplicity
Type / Code	Element formatting
Rest	Restriction type
Additional details	Other restriction specifics

Type/Code Notation	Describes the Element	Examples
text{m,M}	minimum (m) and maximum (M) length	text{1,35}
text{L}	maximum (L) length, minimum length is 0	test{10}
m <= decimal <= M	minimum (m) and maximum (M) values	0.01 <= decimal <= 9999.99
fd = F, td = T	maximum fractional (F) and total (T) number of digits	fd = 2, td = 11
<<regular expression>>	regular expression pattern	[A-Z]{6,6}([A-Z0-9]{3,3}){0,1}

Index	Level	Name	XML Tag	Mult	Type / Code	Restr	Additional details
	0	Full Message		[1..1]			
	1	Business Application Header V01 (head.001.001.01)	<AppHdr>	[0..1]			
	2	From	<Fr>	[1..1]	Choice		
	3	Organisation Identification	<Orgld>	[1..1]			
	4	Identification	<ld>	[0..1]	Choice		
	5	Organisation Identification	<Orgld>	[1..1]			
	6	Other	<Othr>	[0..*]			
	7	Identification	<ld>	[1..1]	text{1,35}		
	7	Scheme Name	<SchmeNm>	[0..1]	Choice		
	8	Code	<Cd>	[1..1]	text{1,4}		
	8	Proprietary	<Prtry>	[1..1]	text{1,35}		
	7	Issuer	<Issr>	[0..1]	text{1,35}		
	2	To	<To>	[1..1]	Choice		
	3	Organisation Identification	<Orgld>	[1..1]			
	4	Identification	<ld>	[0..1]	Choice		
	5	Organisation Identification	<Orgld>	[1..1]			
	6	Other	<Othr>	[0..*]			
	7	Identification	<ld>	[1..1]	text{1,35}		
	7	Scheme Name	<SchmeNm>	[0..1]	Choice		
	8	Code	<Cd>	[1..1]	text{1,4}		
	8	Proprietary	<Prtry>	[1..1]	text{1,35}		
	7	Issuer	<Issr>	[0..1]	text{1,35}		
	2	Business Message Identifier	<BizMsgldr>	[1..1]	text{1,35}		
	2	Message Definition Identifier	<MsgDefldr>	[1..1]	text{1,35}		
	2	Creation Date	<CreDt>	[1..1]	dateTime .*Z		
	2	Related	<Rltd>	[0..1]			
	3	From	<Fr>	[1..1]	Choice		
	4	Organisation Identification	<Orgld>	[1..1]			
	5	Identification	<ld>	[0..1]	Choice		
	6	Organisation Identification	<Orgld>	[1..1]			
	7	Other	<Othr>	[0..*]			
	8	Identification	<ld>	[1..1]	text{1,35}		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Scheme Name	<SchmeNm>	[0..1]	Choice		
	9	Code	<Cd>	[1..1]	text{1,4}		
	9	Proprietary	<Prtry>	[1..1]	text{1,35}		
	8	Issuer	<Issr>	[0..1]	text{1,35}		
	3	To	<To>	[1..1]	Choice		
	4	Organisation Identification	<Orgld>	[1..1]			
	5	Identification	<ld>	[0..1]	Choice		
	6	Organisation Identification	<Orgld>	[1..1]			
	7	Other	<Othr>	[0..*]			
	8	Identification	<ld>	[1..1]	text{1,35}		
	8	Scheme Name	<SchmeNm>	[0..1]	Choice		
	9	Code	<Cd>	[1..1]	text{1,4}		
	9	Proprietary	<Prtry>	[1..1]	text{1,35}		
	8	Issuer	<Issr>	[0..1]	text{1,35}		
	3	Business Message Identifier	<BizMsgldr>	[1..1]	text{1,35}		
	3	Message Definition Identifier	<MsgDefldr>	[1..1]	text{1,35}		
	3	Creation Date	<CreDt>	[1..1]	dateTime .*Z		
	1	Document		[1..1]			
	2	Securities Financing Reporting Pairing Request V02 (auth.078.001.02)	<SctiesFincgRptg PairgReq>				
	3	Transaction Identification	<Txld>	[1..*]			
	4	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		
	5	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	4	Other Counterparty	<OthrCtrPty>	[1..1]	Choice		
	5	Legal	<Lgl>	[1..1]	Choice		
	6	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	5	Natural	<Ntrl>	[1..1]			
	6	Identification	<ld>	[1..1]			

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,50}
	4	Unique Trade Identifier	<UnqTradIdr>	[0..1]	text{1,52}		
	4	Master Agreement	<MstrAgrmt>	[0..1]			
	5	Type	<Tp>	[1..1]	Choice		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Type	<Tp>	[1..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)  JPSL  (JapaneseMasterAgreementOnTheBorrowingAndLendingTransactionsOfShareCertificates)  BIAG (BilateralAgreement)  CSDA (CSD BilateralAgreement )  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		
	5	Version	<Vrsn>	[0..1]	text{1,50}	T/C	Type Changed: 1900 <= gYear <= 2099
	5	Other Master Agreement Details	<OthrMstrAgrmtDtls>	[0..1]	text{1,350}	T/C	Type Changed: text{1,50}
	4	Agent Lender	<AgtLndr>	[0..1]	Choice		
	5	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	4	Triparty Agent	<TrptyAgt>	[0..1]	Choice		
	5	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		

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