

Usage Guideline

auth.086.001.02_ESMAUG_1.0.0

SFTR - Inter TR data exchange 2021

This document describes a usage guideline restricting the base message auth.086.001.02. 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.086.001.02_ESMAUG_1.0.0 ([link](#))

The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority (CA) or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the collateral reuse.

Outline

The auth.086.001.02_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	Rest	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	Level	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	<Id>	[0..1]	Choice		
	6	Organisation Identification	<Orgld>	[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	<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 Reused Collateral Data Transaction State Report V02 (auth.086.001.02)	<SctiesFincgRptg ReusdCollDataTx StatRpt>				
	3	Trade Data	<TradData>	[1..1]	Choice		
	4	State	<Stat>	[1..*]			
	5	Technical Record Identification	<TechRcrld>	[0..1]	text{1,140}	[1..1]	
	5	Counterparty	<CtrPty>	[1..1]			
	6	Report Submitting Entity	<RptSubmitgNtty>	[1..1]	Choice		Annotation: RTS field - Field: 3 - Table: 4
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		Annotation: RTS field - Field: 4 - Table: 4
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Report Entity Responsible For	<NttyRspnsblForRpt>	[0..1]	Choice		Annotation: RTS field - Field: 5 - Table: 4
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	5	Collateral Component	<CollCmpnt>	[0..*]		[0..1]	Annotation: RTS field - Field: 6 - Table: 4
	6	Security	<Scty>	[0..*]			
	7	ISIN	<ISIN>	[1..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}		Annotation: RTS field - Field: 7 - Table: 4
	7	Reuse Value	<ReuseVal>	[1..1]	Choice		
	8	Actual	<Actl>	[1..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 8 - Table: 4
	9	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 10 - Table: 4

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Estimated	<Estmtd>	[1..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 9 - Table: 4
	9	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 10 - Table: 4
	6	Cash	<Csh>	[0..*]		[0..1]	
	7	Reinvested Cash	<RinvstdCsh>	[1..*]			
	8	Type	<Tp>	[1..1]	text		Annotation: RTS field - Field: 12 - Table: 4
	9	Other			OTHR		
	9	Other Commingled Pool			OCMP		
	9	Registered Money Market Fund			MMFT		
	9	Repurchase Agreement Market			REPM		
	9	Securities Direct Purchase			SDPU		
	8	Reinvested Cash Amount	<RinvstdCshAmt>	[1..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 13 - Table: 4
	9	Currency Xml Attribute	<Ccy>		text [A-Z]{3,3}		Annotation: RTS field - Field: 14 - Table: 4
	7	Cash Reinvestment Rate	<CshRinvstmtRate>	[1..1]	decimal td = 11 fd = 10		Annotation: RTS field - Field: 11 - Table: 4

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Event Day	<EvtDay>	[1..1]	date		Annotation: RTS field - Field: 2 - Table: 4
	5	Reporting Date Time	<RptgDtTm>	[1..1]	dateTime	T/C	Annotation: RTS field - Field: 1 - Table: 4 ----- Type Changed: dateTime . *Z
	5	Funding Source	<FndgSrc>	[0..*]			
	6	Type	<Tp>	[1..1]	text		Annotation: RTS field - Field: 15 - Table: 4
	7	Cash Collateral From Securities Lending			SECL		
	7	Free Credits			FREE		
	7	Other			OTHR		
	7	Proceeds From Broker Short Sales			BSHS		
	7	Proceeds From Customer Short Sales			CSHS		
	7	Repo Or BSB			REPO		
	7	Unsecured Borrowing			UBOR		
	6	Market Value	<MktVal>	[1..1]			Annotation: RTS field - Field: 16 - Table: 4
	7	Amount	<Amt>	[1..1]	0 <= decimal td = 18 fd = 5		Annotation: RTS field - Field: 17 - Table: 4

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	7	Sign	<Sgn>	[0..1]	boolean		
	5	Contract Modification	<CtrctMod>	[1..1]			
	6	Action Type	<ActnTp>	[1..1]	text		Annotation: RTS field - Field: 18 - Table: 4
	7	Update Collateral Reuse			REUU		
	7	Correction			CORR		
	7	New Transaction			NEWT		
	7	Error			EROR		

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