

Usage Guideline

auth.085.001.02_FCAUG_SFTMDS_0.0.1

SFTR- Outgoing Messages - V0.1

This document describes a usage guideline restricting the base message auth.085.001.02. You can also consult this [information online](#).

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Message Functionality

Collection Description

SFTR- Outgoing Messages - V0.1 ([link](#))

Usage Guideline Description

auth.085.001.02_FCAUG_SFTMDS_0.0.1 ([link](#))

The SecuritiesFinancingReportingMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority (CA) or 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 margins exchanged in relation to the securities financing transactions.

Outline

In the Collection SFTR- Outgoing Messages - V0.1, the message auth.085.001.02_FCAUG_SFTMDS_0.0.1 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 - Securities Financing Reporting Margin Data Transaction State Report V02
(auth.085.001.02)**

The Document - Securities Financing Reporting Margin Data Transaction State Report V02 (auth.085.001.02) is composed of 2 elements.

a - Trade Data

Set of information related to trade state reporting.

b - 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	Securities Financing Reporting Margin Data Transaction State Report V02 (auth.085.001.02)	<SctiesFincgRpt gMrgnDataTxSta tRpt>				
	3	Trade Data	<TradData>	[1..1]	Choice		
	4	Data Set Action	<DataSetActn>	[1..1]	text		Annotation: Usage - Usage: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to FCA as per daily submission requirements.
	5	No Transaction			NOTX		
	4	State	<Stat>	[1..*]		[1..5 0000 0]	
	5	Technical Record Identification	<TechRcrdId>	[0..1]	text{1,140}	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Reporting Date Time	<RptgDtTm>	[1..1]	dateTime		Annotation: SFTR Technical Standards 2023 - Field Number: 1 - Table Number: 3
	5	Event Date	<EvtDt>	[1..1]	date		Annotation: SFTR Technical Standards 2023 - Field Number: 2 - Table Number: 3
	5	Counterparty	<CtrPty>	[1..1]			
	6	Reporting Counterparty	<RptgCtrPty>	[1..1]	Choice		Annotation: SFTR Technical Standards 2023 - Field Number: 4 - Table Number: 3
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Other Counterparty	<OthrCtrPty>	[1..1]	Choice		Annotation: SFTR Technical Standards 2023 - Field Number: 6 - Table Number: 3
	7	Legal	<Lgl>	[1..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Natural	<Ntrl>	[1..1]			
	8	Identification	<Id>	[1..1]			
	9	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,50}
	6	Report Entity Responsible For	<NttyRspnsblForRpt>	[0..1]	Choice		Annotation: SFTR Technical Standards 2023 - Field Number: 5 - Table Number: 3

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Report Submitting Entity	<RptSubmitgNtty>	[0..1]	Choice	[1..1]	Annotation: SFTR Technical Standards 2023 - Field Number: 3 - Table Number: 3
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	5	Collateral Portfolio Identification	<CollPrtflld>	[1..1]	text{1,52}		Annotation: SFTR Technical Standards 2023 - Field Number: 7 - Table Number: 3
	5	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			
	6	Initial Margin Posted	<InitlMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: SFTR Technical Standards 2023 - Field Number: 8 - Table Number: 3
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: SFTR Technical Standards 2023 - Field Number: 9 - Table Number: 3
	6	Variation Margin Posted	<VartnMrgnPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: SFTR Technical Standards 2023 - Field Number: 10 - Table Number: 3
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: SFTR Technical Standards 2023 - Field Number: 11 - Table Number: 3

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: SFTR Technical Standards 2023 - Field Number: 16 - Table Number: 3
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: SFTR Technical Standards 2023 - Field Number: 17 - Table Number: 3
	5	Received Margin Or Collateral	<RcvdMrgnOrCol l>	[0..1]			
	6	Initial Margin Received	<InitlMrgnRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: SFTR Technical Standards 2023 - Field Number: 12 - Table Number: 3
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: SFTR Technical Standards 2023 - Field Number: 13 - Table Number: 3
	6	Received Variation Margin	<VartnMrgnRcvd >	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: SFTR Technical Standards 2023 - Field Number: 14 - Table Number: 3
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: SFTR Technical Standards 2023 - Field Number: 15 - Table Number: 3
	6	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 18 fd = 5		Annotation: SFTR Technical Standards 2023 - Field Number: 18 - Table Number: 3
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: SFTR Technical Standards 2023 - Field Number: 19 - Table Number: 3

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Contract Modification	<CtrctMod>	[1..1]			
	6	Action Type	<ActnTp>	[1..1]	text		Annotation: SFTR Technical Standards 2023 - Field Number: 20 - Table Number: 3
	7	Correction			CORR		
	7	New Transaction			NEWT		
	7	Margin Update			MARU		
	7	Error			EROR		

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