



Usage Guideline

auth.109.001.01_ESMAUG_DATMDS_1.1.0

EMIR Refit - Outgoing Messages - FINAL - V1.1.0

This document describes a usage guideline restricting the base message auth.109.001.01. You can also consult this [information online](#).

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

02 November 2023

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Message Functionality

Collection Description

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

Usage Guideline Description

auth.109.001.01_ESMAUG_DATMDS_1.1.0 ([link](#))

The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority 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 derivatives transactions.

Outline

In the Collection EMIR Refit - Outgoing Messages - FINAL - V1.1.0, the message auth.109.001.01_ESMAUG_DATMDS_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 Transaction State Report V01 (auth.109.001.01)

The Document - Derivatives Trade Margin Data Transaction State Report V01 (auth.109.001.01) 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 Transaction State Report V01 (auth.109.001.01)	<DerivsTradMrgn DataTxStatRpt>				
	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	Data Set Action	<DataSetActn>	[1..1]	text		
	5	No Transaction			NOTX		
	4	State	<Stat>	[1..*]		[1..5 0000 0]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Reporting timestamp - Field number:: 1.01 - Details to be reported: Date and time of reporting to the trade repository <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	5	Counterparty Identification	<CtrPtyId>	[1..1]			
	6	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	7	Identification	<Id>	[1..1]	Choice		
	8	Legal	<Lgl>	[1..1]			
	9	Identification	<Id>	[1..1]	Choice		
	10	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Reporting Counterparty ID - Field number:: 1.02 - Details to be reported: Unique code identifying the reporting counterparty of the contract. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	10	Other	<Othr>	[1..1]			<p>Annotation: Legacy field Please note that this field is considered as legacy and shall only be populated with pre-REFIT data.</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]	text{1,72}		Annotation: EMIR RTS 2017 - Field name: Reporting Counterparty ID - Field number:: 1.02 - Details to be reported: Unique code identifying the reporting counterparty of the contract.
	6	Other Counterparty	<OthrCtrPty>	[1..1]			
	7	Identification Type	<IdTp>	[0..1]	Choice		Annotation: EMIR RTS 2017 - Field name: Type of ID of the other Counterparty - Field number:: 1.03 - Details to be reported: Type of the code used to identify the other Counterparty. ----- 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.
	8	Legal	<Lgl>	[1..1]			
	9	Identification	<Id>	[1..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: ID of the other Counterparty - Field number:: 1.04 - Details to be reported: Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	8	Natural	<Ntrl>	[1..1]			
	9	Identification	<Id>	[1..1]			
	10	Identification	<Id>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Identification	<Id>	[1..1]	text{1,72}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: ID of the other Counterparty - Field number:: 1.04 - Details to be reported: Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	6	Submitting Agent	<SubmitgAgt>	[0..1]	Choice		
	7	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Report submitting entity ID - Field number:: 1.09 - Details to be reported: In the case where the reporting counterparty 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 this field shall be left blank. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Other	<Othr>	[1..1]			
	8	Identification	<Id>	[1..1]			
	9	Identification	<Id>	[1..1]	text{1,72}		
	9	Scheme Name	<SchmeNm>	[0..1]	text{1,35}		
	9	Issuer	<Issr>	[0..1]	text{1,35}		
	8	Name	<Nm>	[0..1]	text{1,105}		
	8	Domicile	<Dmcl>	[0..1]	text{1,500}		
	6	Report Entity Responsible For	<NttyRspnsblForRpt>	[0..1]	Choice		Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.
	7	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
	7	Other	<Othr>	[1..1]			
	8	Identification	<Id>	[1..1]			
	9	Identification	<Id>	[1..1]	text{1,72}		
	9	Scheme Name	<SchmeNm>	[0..1]	text{1,35}		
	9	Issuer	<Issr>	[0..1]	text{1,35}		
	8	Name	<Nm>	[0..1]	text{1,105}		
	8	Domicile	<Dmcl>	[0..1]	text{1,500}		
	5	Event Date	<EvtDt>	[0..1]	date		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p>
	5	Transaction Identification	<TxId>	[0..1]	Choice		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Trade ID - Field number:: 2.12 - Details to be reported: Until global UTI is available, a Unique Trade ID agreed with the other counterparty <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: UTI - Field number: 3.10 - Details to be reported: Unique Trade Identifier as referred to in Article 7 of the [ITS].
	6	Unique Transaction Identifier	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Proprietary	<Prtry>	[1..1]			
	7	Identification	<Id>	[1..1]	text{1,72}		
	5	Collateral	<Coll>	[1..1]			
	6	Collateral Portfolio Code	<CollPrtlCd>	[1..1]	Choice		
	7	Portfolio	<Prtl>	[1..1]	Choice		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Collateral portfolio - Field number:: 1.22 - Details to be reported: Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	8	Code	<Cd>	[1..1]	text{1,52}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Collateral portfolio code - Field number:: 1.23 - Details to be reported: If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	9	Not Applicable			NOAP		
	6	Collateralisation Category	<CollstnCtgy>	[1..1]	text		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Collateralisation - Field number:: 1.21 - Details to be reported: Indicate whether a collateral agreement between the counterparties exists. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	7	Fully Collateralised			FLCL		
	7	Collateralised One Way			OWCL		<p>Annotation: Legacy field Please note that this field is considered as legacy and shall only be populated with pre-REFIT data.</p>
	7	Collateralised One Way Counterparty 1			OWC1		
	7	Collateralised One Way Counterparty 2			OWC2		
	7	Collateralised One Way Partially Counterparty 1			OWP1		
	7	Collateralised One Way Partially Counterparty 2			OWP2		
	7	Collateralised Partially			PRCL		
	7	Collateralised Partially Counterparty 1			PRC1		
	7	Collateralised Partially Counterparty 2			PRC2		
	7	Uncollateralised			UNCL		

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Rest	Additional details
	6	Time Stamp	<TmStmp>	[0..1]	dateTime		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p>
	5	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Haircut Initial Margin Posted Pre	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Initial margin posted - Field number:: 1.24 - Details to be reported: Value of the initial margin posted by the reporting counterparty to the other counterparty. Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Currency of the initial margin posted - Field number:: 1.25 - Details to be reported: Specify the currency of the initial margin posted <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of the initial margin posted - Field number: 3.14 - 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. <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
	6	Haircut Initial Margin Posted Post	<InitlMrgnPstdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Initial margin posted by the counterparty 1 (post-haircut) - Field number: 3.13 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <p>-----</p> <p>Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of the initial margin posted - Field number: 3.14 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Variation Margin Posted Pre Haircut	<VartnMrgnPstd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Variation margin posted - Field number:: 1.26 - Details to be reported: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty. Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Variation margin posted by the counterparty 1 (pre-haircut) - Field number: 3.15 - 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.

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Currency of the variation margins posted - Field number:: 1.27 - Details to be reported: Specify the currency of variation margin posted <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of the variation margins posted - Field number: 3.17 - 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. <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
	6	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"> - Field name: Variation margin posted by the counterparty 1 (post-haircut) - Field number: 3.16 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <p>-----</p> <p>Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of the variation margins posted - Field number: 3.17 - 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. <p>-----</p> <p>Annotation: New field</p> <p>Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <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
	6	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Excess collateral posted - Field number:: 1.32 - Details to be reported: Value of collateral posted in excess of the required collateral <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Excess collateral posted by the counterparty 1 - Field number: 3.18 - 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.

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Currency of the excess collateral posted - Field number:: 1.33 - Details to be reported: Specify the currency of the excess collateral posted <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.
	5	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPreHaircut>	[0..1]	0 <= decimal td = 25 fd = 20		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Initial margin received - Field number:: 1.28 - Details to be reported: Value of the initial margin received by the reporting counterparty from the other counterparty. Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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.

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Currency of the initial margin received - Field number:: 1.29 - Details to be reported: Specify the currency of the initial margin received <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of initial margin collected - Field number: 3.22 - 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. <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
	6	Initial Margin Received Post Haircut	<InitlMrgnRcvdP stHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Initial margin collected by the counterparty 1 (post-haircut) - Field number: 3.21 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <p>-----</p> <p>Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of initial margin collected - Field number: 3.22 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <p>-----</p> <p>Comment: The same currency should be used for the pre- and post-haircut values.</p>

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Rest of	Additional details
	6	Variation Margin Received Pre Haircut	<VartnMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Variation margin received - Field number:: 1.30 - Details to be reported: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty. Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio. <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Variation margin collected by the counterparty 1 (pre-haircut) - Field number: 3.23 - 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.

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Currency of the variation margins received - Field number:: 1.31 - Details to be reported: Specify the currency of the variation margin received <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of variation margin collected - Field number: 3.25 - 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. <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
	6	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"> - Field name: Variation margin collected by the counterparty 1 (post-haircut) - Field number: 3.24 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <p>-----</p> <p>Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Currency of variation margin collected - Field number: 3.25 - 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. <p>-----</p> <p>Annotation: New field Please note that this field is considered as a new addition to the technical standard and is not expected to be populated for trades reported pre-REFIT.</p> <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
	6	Received Excess Collateral	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Excess collateral received - Field number:: 1.34 - Details to be reported: Value of collateral received in excess of the required collateral <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - Field name: Excess collateral collected by the counterparty 1 - Field number: 3.26 - 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.

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Currency of the excess collateral received - Field number:: 1.35 - Details to be reported: Specify the currency of the excess collateral received <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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	Contract Modification	<CtrctMod>	[0..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Action Type	<ActnTp>	[1..1]	text	[1..1]	<p>Annotation: EMIR RTS 2017</p> <ul style="list-style-type: none"> - Field name: Action type - Field number:: 2.93 - Details to be reported: Whether the report contains: <ul style="list-style-type: none"> — a derivative contract for the first time, in which case it will be identified as 'new'; — a modification to the terms or details of a previously reported derivative contract, but not a correction of a report, in which case it will be identified as 'modify'. This includes an update to a previous report that is showing a position in order to reflect new trades included in that position.; — a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to Regulation (EU) No 648/ 2012 reporting requirements but was reported to a Trade Repository by mistake, in which case, it will be identified as 'error'; — an early termination of an existing contract, in which case it will be identified as 'early termination'; - a previously submitted report contains erroneous data fields, in which case the report correcting the erroneous data fields of the previous report shall be identified as 'correction'; — a compression of the reported contract, in which case it will be identified as 'compression'; — an update of a contract valuation or collateral, in which case it will be identified as 'valuation update'; — a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day, in which case it will be identified as a 'position component'. <p>This value will be equivalent to reporting a new trade followed by an update to that report showing it as compressed.</p> <p>-----</p> <p>Annotation: EMIR RTS 2022</p> <ul style="list-style-type: none"> - 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 or a modification of the details of the margins shall be identified as 'Margin update'; (b) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correct'.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
							<p>previous report shall be identified as 'Correct'. ----- Annotation: Legacy mapping</p> <p>- Details: Collateral information pre-REFIT was always reported with VALU action type, which should be mapped to MARU for the purpose of margin data report.</p>
	7	Correction			CORR		
	7	Margin Update			MARU		

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