

Usage Guideline

auth.106.001.01_FCAUG_DATWRN_1.0.0

EMIR Refit - Outgoing Messages - FINAL - V1.1

This document describes a usage guideline restricting the base message auth.106.001.01. You can also consult this [information online](#).

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Table of Content	2
Message Functionality	3
About this document	4
Usage Guideline	5
Legal Notices	14

Message Functionality

Collection Description

EMIR Refit - Outgoing Messages - FINAL - V1.1 ([link](#))

Usage Guideline Description

auth.106.001.01_FCAUG_DATWRN_1.0.0 ([link](#))

The DerivativesTradeWarningsReport is sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The auth.106.001.01_FCAUG_DATWRN_1.0.0 message is composed of 2 building blocks

a - No Transaction [NOTX]

No transaction has been identified during the period.

b - Report

Detailed information on statistics per combination 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	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	0	Derivatives Trade Warnings Report V01 (auth.106.001.01)	<DerivsTradWrn ngsRpt>				
	1	Warnings Statistics	<WrngsSttstcs>	[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	Missing Valuation	<MssngValtn>	[1..1]	Choice		
	4	Data Set Action	<DataSetActn>	[1..1]	text		
	5	No Transaction			NOTX		
	4	Report	<Rpt>	[1..1]			
	5	Number Of Outstanding Derivatives	<NbOfOutsdngD erivs>	[1..1]	decimal td = 18 fd = 0		
	5	Number Of Outstanding Derivatives With No Valuation	<NbOfOutsdngD erivsWthNoValtn >	[1..1]	decimal td = 18 fd = 0		
	5	Number Of Outstanding Derivatives With Outdated Valuation	<NbOfOutsdngD erivsWthOutdtdV altn>	[1..1]	decimal td = 18 fd = 0		
	5	Warnings	<Wrngs>	[1..*]		[1..5 0000 0]	
	6	Counterparty Identification	<CtrPtyId>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0- 9]{18,18}[0- 9]{2,2}		
	7	Report Submitting Entity	<RptSubmitgNtty >	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0- 9]{18,18}[0- 9]{2,2}		
	7	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Derivatives Number Of Outstanding	<NbOfOutsdngDerivs>	[1..1]	decimal td = 18 fd = 0		
	6	Derivatives With No Valuation Number Of Outstanding	<NbOfOutsdngDerivsWthNoValtn>	[1..1]	decimal td = 18 fd = 0		
	6	Derivatives With Outdated Valuation Number Of Outstanding	<NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	decimal td = 18 fd = 0		
	6	Transaction Details	<TxDtIs>	[0..*]		[0..5 0000 0]	
	7	Transaction Identification	<TxId>	[1..1]			
	8	Other Counterparty	<OthrCtrPty>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]	text{1,72}		
	10	Country	<Ctry>	[0..1]	text [A-Z]{2,2}		
	8	Unique Identifier	<Unqldr>	[0..1]	Choice	[1..1]	
	9	Transaction Identifier Unique	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	9	Proprietary	<Prtry>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,52}
	7	Valuation Amount	<ValtnAmt>	[0..1]		[1..1]	
	8	Amount	<Amt>	[1..1]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	9	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	8	Sign	<Sgn>	[0..1]	boolean		
	7	Valuation Time Stamp	<ValtnTmStmp>	[0..1]	Choice	[1..1]	
	8	Date Time	<DtTm>	[1..1]	dateTime		
	3	Missing Margin Information	<MssngMrgnInf>	[1..1]	Choice		
	4	Data Set Action	<DataSetActn>	[1..1]	text		
	5	No Transaction			NOTX		
	4	Report	<Rpt>	[1..1]			
	5	Number Of Outstanding Derivatives	<NbOfOutsdngD erivs>	[1..1]	decimal td = 18 fd = 0		
	5	Number Of Outstanding Derivatives With No Margin Information	<NbOfOutsdngD erivsWthNoMrgnl nf>	[1..1]	decimal td = 18 fd = 0		
	5	Number Of Outstanding Derivatives With Outdated Margin Information	<NbOfOutsdngD erivsWthOutdtdM rgnInf>	[1..1]	decimal td = 18 fd = 0		
	5	Warnings	<Wrngs>	[1..*]		[1..5 0000 0]	
	6	Counterparty Identification	<CtrPtyId>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0- 9]{18,18}[0- 9]{2,2}		
	7	Report Submitting Entity	<RptSubmitgNtty >	[0..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Number Of Outstanding Derivatives	<NbOfOutsdngD erivs>	[1..1]	decimal td = 18 fd = 0		
	6	Number Of Outstanding Derivatives With No Margin Information	<NbOfOutsdngD erivsWthNoMrgnl nf>	[1..1]	decimal td = 18 fd = 0		
	6	Number Of Outstanding Derivatives With Outdated Margin Information	<NbOfOutsdngD erivsWthOutdtdM rgnInf>	[1..1]	decimal td = 18 fd = 0		
	6	Transaction Details	<TxDtls>	[0..*]		[0..5 0000 0]	
	7	Transaction Identification	<TxId>	[1..1]			
	8	Other Counterparty	<OthrCtrPty>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]	text{1,72}		
	10	Country	<Ctry>	[0..1]	text [A-Z]{2,2}		
	8	Unique Identifier	<Unqldr>	[0..1]	Choice	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Unique Transaction Identifier	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	9	Proprietary	<Prtry>	[1..1]			
	10	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,52}
	7	Collateral Time Stamp	<CollTmStmp>	[0..1]	dateTime	[1..1]	
	3	Abnormal Values	<AbnrmlVals>	[1..1]	Choice		
	4	Data Set Action	<DataSetActn>	[1..1]	text		
	5	No Transaction			NOTX		
	4	Report	<Rpt>	[1..1]			
	5	Number Of Derivatives Reported	<NbOfDerivsRpt d>	[1..1]	decimal td = 18 fd = 0		
	5	Number Of Derivatives Reported With Outliers	<NbOfDerivsRpt dWthOtlrs>	[1..1]	decimal td = 18 fd = 0		
	5	Warnings	<Wrngs>	[1..*]		[1..5 0000 0]	
	6	Counterparty Identification	<CtrPtyId>	[1..1]			
	7	Reporting Counterparty	<RptgCtrPty>	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Report Submitting Entity	<RptSubmitgNtty >	[0..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	7	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Reported Number Of Derivatives	<NbOfDerivsRptd>	[1..1]	decimal td = 18 fd = 0		
	6	Reported With Outliers Number Of Derivatives	<NbOfDerivsRptdWthOtlrs>	[1..1]	decimal td = 18 fd = 0		
	6	Transaction Details	<TxDtIs>	[0..*]		[0..5 0000 0]	
	7	Transaction Identification	<TxId>	[1..1]			
	8	Action Type	<ActnTp>	[0..1]	text		
	9	Correction			CORR		
	9	Modification			MODI		
	9	New Transaction			NEWT		
	9	Position Component			POSC		
	8	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime		
	8	Derivative Event Type	<DerivEvtTp>	[0..1]	text		
	9	Allocation			ALOC		
	9	Clearing			CLRG		
	9	Compression			COMP		
	9	Corporate Action			CORP		
	9	Credit Event			CREV		
	9	Early Termination			ETRM		
	9	Exercise			EXER		
	9	Inclusion In Position			INCP		
	9	Novation			NOVA		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Trade			TRAD		
	9	Update			UPDT		
	8	Derivative Event	<DerivEvtTmStm p>	[0..1]	Choice		
	9	Time Stamp					
	9	Date	<Dt>	[1..1]	date		
	8	Other Counterparty	<OthrCtrPty>	[0..1]	Choice		
	9	Legal	<Lgl>	[1..1]			
	10	Identification	<Id>	[1..1]	Choice		
	11	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	9	Natural	<Ntrl>	[1..1]			
	10	Identification	<Id>	[1..1]			
	11	Identification	<Id>	[1..1]			
	12	Identification	<Id>	[1..1]	text{1,72}		
	10	Country	<Ctry>	[0..1]	text [A-Z]{2,2}		
	8	Unique Identifier	<Unqldr>	[0..1]	Choice	[1..1]	
	9	Transaction Identifier	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	9	Proprietary	<Prtry>	[1..1]			
	10	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,52}
	7	Notional Amount	<NtnlAmt>	[0..1]			
	8	First Leg	<FrstLeg>	[0..1]			
	9	Amount	<Amt>	[0..1]			
	10	Amount	<Amt>	[1..1]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	11	Xml Attribute	<Ccy>		text [A-Z]{3,3}		
	9	Currency					
	9	Schedule Period	<SchdlPrd>	[0..*]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Effective Date	Unadjusted <UadjstdFctvDt>	[1..1]	date		
	10	Date	Unadjusted End <UadjstdEndDt>	[0..1]	date		
	10		Amount <Amt>	[1..1]			
	11		Amount <Amt>	[1..1]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11		Sign <Sgn>	[0..1]	boolean		
	8		Second Leg <ScndLeg>	[0..1]			
	9		Amount <Amt>	[0..1]			
	10		Amount <Amt>	[1..1]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	11	Currency	Xml Attribute <Ccy>		text [A-Z]{3,3}		
	9		Schedule Period <SchdlPrd>	[0..*]			
	10	Effective Date	Unadjusted <UadjstdFctvDt>	[1..1]	date		
	10	Date	Unadjusted End <UadjstdEndDt>	[0..1]	date		
	10		Amount <Amt>	[1..1]			
	11		Amount <Amt>	[1..1]	0 <= decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	12	Attribute Currency	Xml <Ccy>		text [A-Z]{3,3}		
	11		Sign <Sgn>	[0..1]	boolean		
	9		Currency <Ccy>	[0..1]	text [A-Z]{3,3}		
	7		Notional Quantity <NtnlQty>	[0..1]			
	8		First Leg <FrstLeg>	[0..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Total Quantity	<TtlQty>	[0..1]	decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	9	Details	<Dtls>	[0..1]	Choice		
	10	Period Schedule	<SchdlPrd>	[1..*]			
	11	Quantity	<Qty>	[1..1]	decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	11	Effective Date Unadjusted	<UadjstdFctvDt>	[1..1]	date		
	11	End Date Unadjusted	<UadjstdEndDt>	[0..1]	date		
	8	Second Leg	<ScndLeg>	[0..1]			
	9	Total Quantity	<TtlQty>	[0..1]	decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	9	Details	<Dtls>	[0..1]	Choice		
	10	Period Schedule	<SchdlPrd>	[1..*]			
	11	Quantity	<Qty>	[1..1]	decimal td = 25 fd = 19	T/C	Type Changed: 0 <= decimal td = 25 fd = 5
	11	Effective Date Unadjusted	<UadjstdFctvDt>	[1..1]	date		
	11	End Date Unadjusted	<UadjstdEndDt>	[0..1]	date		

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