

Usage Guideline

RELAXEDauth.109.001.01_FCAUG_DATMD S_1.0.0

EMIR Refit - Outgoing Messages - FINAL - V1.0

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

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17 April 2023

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Message Functionality

Collection Description

EMIR Refit - Outgoing Messages - FINAL - V1.0 ([link](#))

Usage Guideline Description

RELAXEDauth.109.001.01_FCAUG_DATMDS_1.0.0 ([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

The RELAXEDauth.109.001.01_FCAUG_DATMDS_1.0.0 message is composed of 3 building blocks

a - Report Header

Header information related to metadata of report message.

b - No Transaction [NOTX]

No transaction has been identified during the period.

c - State

Information concerning the reporting at transaction level.

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 Margin Data Transaction State Report V01 (auth.109.001.01) | <DerivsTradMrgnDataTxStatRpt> | | | | |
| | 1 | Report Header | <RptHdr> | [1..1] | | | |
| | 2 | Number Records | <NbRcrds> | [1..1] | decimal td = 18 fd = 0 | | |
| | 1 | Trade Data | <TradData> | [1..1] | Choice | | |
| | 2 | Data Set Action | <DataSetActn> | [1..1] | text | | |
| | 3 | No Transaction | | | NOTX | | |
| | 2 | State | <Stat> | [1..*] | | [1..5 0000 0] | |
| | 3 | Reporting Time Stamp | <RptgTmStmp> | [0..1] | dateTime | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. |
| | 3 | Counterparty Identification | <CtrPtyId> | [1..1] | | | |
| | 4 | Reporting Counterparty | <RptgCtrPty> | [1..1] | | | |
| | 5 | Identification | <Id> | [1..1] | Choice | | |
| | 6 | Legal | <Lgl> | [1..1] | | | |
| | 7 | Identification | <Id> | [1..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} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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. In case of an individual, a client code shall be used. <p>-----</p> <p>Annotation: EMIR Technical Standards 2023</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. |
| | 8 | 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> |
| | 9 | Identification | <Id> | [1..1] | | | |
| | 10 | Identification | <Id> | [1..1] | text{1,72} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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. In case of an individual, a client code shall be used. |
| | 4 | Other Counterparty | <OthrCtrPty> | [1..1] | | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|---------------------|---------|--------|-----------------------------------|-----------|--|
| | 5 | Identification Type | <IdTp> | [0..1] | Choice | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</p> <ul style="list-style-type: none"> - 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. <p>-----</p> <p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - 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. |
| | 6 | Legal | <Lgl> | [1..1] | | | |
| | 7 | Identification | <Id> | [1..1] | Choice | | |
| | 8 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 | Natural | <Ntrl> | [1..1] | | | |
| | 7 | Identification | <Id> | [1..1] | | | |
| | 8 | Identification | <Id> | [1..1] | | | |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|------------------|--------------|--------|-----------------------------------|--------|---|
| | 9 | Identification | <Id> | [1..1] | text{1,72} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. |
| | 4 | Submitting Agent | <SubmitgAgt> | [0..1] | Choice | | |
| | 5 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|-------------------------------|---------------------|--------|-----------------------------------|--------|---|
| | 4 | Entity Responsible For Report | <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. |
| | 5 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | Annotation: EMIR Technical Standards 2023 <ul style="list-style-type: none"> - 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(1a) of Regulation (EU) No 648/2012 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(1b) 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(1c) of that Regulation, the unique code identifying that AIFM. Where the trustees or managers of an occupational pension scheme are responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1d) of that Regulation, the unique code identifying those trustees or managers. This field is applicable only to the OTC derivatives. |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|-------------------------------|--------------|--------|--|-----------|---|
| | 3 | Event Date | <EvtDt> | [0..1] | date | | <p>Annotation: EMIR Technical Standards 2023</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> |
| | 3 | Transaction Identification | <TxId> | [0..1] | Choice | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: UTI - Field number: 3.10 - Details to be reported: Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023. |
| | 4 | Unique Transaction Identifier | <UnqTxIdr> | [1..1] | text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32} | | |
| | 4 | Proprietary | <Prtry> | [1..1] | | | |
| | 5 | Identification | <Id> | [1..1] | text{1,72} | T/C | Type Changed: text{1,52} |
| | 3 | Collateral | <Coll> | [1..1] | | | |
| | 4 | Collateral Portfolio Code | <CollPrtlCd> | [1..1] | Choice | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|----------------|-----------|--------|-------------|-----------|---|
| | 5 | Portfolio | <Prtrl> | [1..1] | Choice | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. By 'on a portfolio basis', it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately. |
| | 6 | Code | <Cd> | [1..1] | text{1,52} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 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. |
| | 6 | No Portfolio | <NoPrtrl> | [1..1] | text{0,4} | | |
| | 7 | Not Applicable | | | NOAP | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|--|---------------|--------|-------------|-----------|--|
| | 4 | Collateralisation Category | <CollstnCtgy> | [1..1] | text | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. |
| | 5 | Fully Collateralised | | | FLCL | | |
| | 5 | One Way Collateralised | | | OWCL | | <p>Annotation: Legacy field Please note that this field is considered as legacy and shall only be populated with pre-REFIT data.</p> |
| | 5 | One Way Collateralised Counterparty 1 | | | OWC1 | | |
| | 5 | One Way Collateralised Counterparty 2 | | | OWC2 | | |
| | 5 | One Way Partially Collateralised Counterparty 1 | | | OWP1 | | |
| | 5 | One Way Partially Collateralised Counterparty 2 | | | OWP2 | | |
| | 5 | Partially Collateralised | | | PRCL | | |
| | 5 | Partially Collateralised Counterparty 1 | | | PRC1 | | |
| | 5 | Partially Collateralised Counterparty 2 | | | PRC2 | | |
| | 5 | Uncollateralised | | | UNCL | | |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|-----------------------------|------------------|--------|-------------|------|---|
| | 4 | Time Stamp | <TmStmp> | [0..1] | dateTime | | <p>Annotation: EMIR Technical Standards 2023</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> |
| | 3 | Posted Margin Or Collateral | <PstdMrgnOrColl> | [0..1] | | | |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-----|-----------------------------------|-------------------------|--------|------------------------------------|------|---|
| | 4 | Initial Margin Posted Pre Haircut | <InitlMrgnPstdPreHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 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 CCP, i.e., 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 counterparty 1 and reported as one total value. |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|------------------------|---------|------|--------------------|------|--|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|------------------------------------|-------------------------|--------|------------------------------------|--------|---|
| | 4 | Initial Margin Posted Post Haircut | <InitlMrgnPstdPstHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | T/C | <p>Annotation: EMIR Technical Standards 2023</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 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, i.e. 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 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 |
|-------|-------|------------------------|---------|------|--------------------|------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2023</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</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> |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|-------------------------------------|-------------------------|--------|------------------------------------|--------|--|
| | 4 | Variation Margin Posted Pre Haircut | <VartnMrgnPstdPreHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 counterparty 1 including the cash-settled margin, and 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 field 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 counterparty 1 and reported as one total value. |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|------------------------|---------|------|--------------------|-----------|--|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|---|-----------------------------|--------|------------------------------------|-----------|---|
| | 4 | Variation Margin Posted Post Haircut | <VartnMrgnPstd PstHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | T/C | <p>Annotation: EMIR Technical Standards 2023</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 counterparty 1 including the cash-settled margin, and 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 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 |
|-------|---------|--------------------------|----------------|--------|------------------------------------|-----------|--|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2023</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 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> |
| | 4 | Excess Collateral Posted | <XcssCollPstd> | [0..1] | 0 <= decimal td = 25 fd = 20 | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 counterparty 1 separate and independent from initial and variation margin. This field 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 |
|-------|-------|-------------------------------|------------------|--------|--------------------|------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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. |
| | 3 | Received Margin Or Collateral | <RcvdMrgnOrColl> | [0..1] | | | |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-----|-------------------------------------|-------------------------|--------|------------------------------------|------|--|
| | 4 | Initial Margin Received Pre Haircut | <InitlMrgnRcvdPreHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 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 counterparty 1 and reported as one total value. |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|------------------------|---------|------|--------------------|------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 counterparty 1 has chosen to convert all the values of collected initial margins |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-----|--------------------------------------|--------------------------|--------|------------------------------------|------|--|
| | 4 | Initial Margin Received Post Haircut | <InitlMrgnRcvdPostHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | T/C | <p>Annotation: EMIR Technical Standards 2023</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 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 counterparty 1 and reported as one total value. <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>Type Changed: 0 <= decimal td = 25 fd = 5</p> |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|------------------------|---------|------|--------------------|------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2023</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 counterparty 1 has chosen to convert all the values of collected initial 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> |

| Index | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|---------------------------------------|-------------------------|--------|------------------------------------|------|---|
| | 4 | Variation Margin Received Pre Haircut | <VartnMrgnRcvdPreHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 | Level | Name | XML Tag | Mult | Type / Code | Rest | Additional details |
|-------|-------|------------------------|---------|------|--------------------|------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 counterparty 1 has chosen to convert all the values of collected variation margins. |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|---|-----------------------------|--------|------------------------------------|-----------|---|
| | 4 | Variation Margin Received Post Haircut | <VartnMrgnRcvd PstHrcut> | [0..1] | 0 <= decimal td = 25 fd = 20 | T/C | <p>Annotation: EMIR Technical Standards 2023</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 counterparty 1 including the cash-settled margin, and 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 field 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 or transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by 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 |
|-------|---------|----------------------------|----------------|--------|------------------------------------|-----------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2023</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 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> |
| | 4 | Excess Collateral Received | <XcssCollRcvd> | [0..1] | 0 <= decimal td = 25 fd = 20 | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 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 r | Additional details |
|-------|-----|------------------------|------------|--------|--------------------|--------|---|
| | 5 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 counterparty 1 has chosen to convert all the values of collected excess collateral. |
| | 3 | Contract Modification | <CtrctMod> | [0..1] | | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|-------------|----------|--------|-------------|-----------|---|
| | 4 | Action Type | <ActnTp> | [1..1] | text | [1..1] | <p>Annotation: EMIR Technical Standards 2020 (onshored)</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 Technical Standards 2023</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 'Correction'. |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|---------------|---------|------|-------------|-----------|--|
| | | | | | | | <p>previous report shall be identified as 'Correction'. ----- 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> |
| | 5 | Correction | | | CORR | | |
| | 5 | Margin Update | | | MARU | | |

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