

Usage Guideline

auth.086.001.02_FCAUG_SFTRCS_0.0.1

SFTR- Outgoing Messages - V0.1

This document describes a usage guideline restricting the base message auth.086.001.02. You can also consult this [information online](#).

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26 July 2023

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Message Functionality

Collection Description

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

Usage Guideline Description

auth.086.001.02_FCAUG_SFTRCS_0.0.1 ([link](#))

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

Outline

In the Collection SFTR- Outgoing Messages - V0.1, the message auth.086.001.02_FCAUG_SFTRCS_0.0.1 is composed of a mandatory Business Application Header V01 (head.001.001.01) and a Document.

Business Application Header V01 (head.001.001.01)

The Business Application Header V01 (head.001.001.01) is composed of 13 elements.

a - Character Set

Contains the character set of the text-based elements used in the Business Message.

b - From

The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

c - To

The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

d - Business Message Identifier

Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

e - Message Definition Identifier

Contains the MessageIdentifier that defines the BusinessMessage.
It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

f - Business Service

Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

g - Creation Date

Date and time when this Business Message (header) was created.

Note Times must be normalized, using the "Z" annotation.

h - Copy Duplicate

Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

i - Possible Duplicate

Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

j - Priority

Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

k - Signature

Contains the digital signature of the Business Entity authorised to sign this Business Message.

l - Related

Specifies the Business Application Header of the Business Message to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

m - CrossElementComplexRule : RelatedPresentWhenCopyDupl

Related MUST contain the relevant BusinessMessageHeader elements of the BusinessMessage to which this BusinessMessage relates.

If CopyDuplicate is present, then Related MUST be present.

Document - Securities Financing Reporting Reused Collateral Data Transaction State Report

V02 (auth.086.001.02)

The Document - Securities Financing Reporting Reused Collateral Data Transaction State Report V02 (auth.086.001.02) is composed of 2 elements.

a - Trade Data

Set of information related to reporting trade.

b - Supplementary Data

Additional information that can not be captured in the structured fields and/or any other specific block.

About this document

Legend

| Abbreviation | Term | Description |
|--------------|--------------------|---|
| X | Excluded | An optional field or element must not be populated. |
| I | Ignored | A field or element could be populated but is ignored by the receiver. |
| [x..y] | Multiplicity | A field or element multiplicity has changed. |
| FV | Fixed Value | A field or element must contain a given value. |
| T/C | Type / Code Change | A user-defined datatype replaces an existing simple datatype. |
| A | Element Added | A field or element has been added. |

| Header | Description |
|--------------------|-----------------------------------|
| Index | Element reference |
| LvL | Element nesting in tree hierarchy |
| Name | Element name |
| XML Tag | Element XML tag |
| Mult | Element multiplicity |
| Type / Code | Element formatting |
| Rest | Restriction type |
| Additional details | Other restriction specifics |

| Type/Code Notation | Describes the Element | Examples |
|------------------------|---|--------------------------------|
| text{m,M} | minimum (m) and maximum (M) length | text{1,35} |
| text{L} | maximum (L) length, minimum length is 0 | test{10} |
| m <= decimal <= M | minimum (m) and maximum (M) values | 0.01 <= decimal <= 9999.99 |
| fd = F, td = T | maximum fractional (F) and total (T) number of digits | fd = 2, td = 11 |
| <<regular expression>> | regular expression pattern | [A-Z]{6,6}([A-Z0-9]{3,3}){0,1} |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|--|-------------|--------|-----------------|-----------|--------------------|
| | 0 | Full Message | | [1..1] | | | |
| | 1 | Business Application Header V01 (head.001.001.01) | <AppHdr> | [1..1] | | | |
| | 2 | From | <Fr> | [1..1] | Choice | | |
| | 3 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 4 | Identification | <Id> | [0..1] | Choice | | |
| | 5 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 6 | Other | <Othr> | [0..*] | | | |
| | 7 | Identification | <Id> | [1..1] | text{1,35} | | |
| | 7 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 8 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 8 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 7 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 2 | To | <To> | [1..1] | Choice | | |
| | 3 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 4 | Identification | <Id> | [0..1] | Choice | | |
| | 5 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 6 | Other | <Othr> | [0..*] | | | |
| | 7 | Identification | <Id> | [1..1] | text{1,35} | | |
| | 7 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 8 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 8 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 7 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 2 | Business Message Identifier | <BizMsgIdr> | [1..1] | text{1,35} | | |
| | 2 | Message Definition Identifier | <MsgDefIdr> | [1..1] | text{1,35} | | |
| | 2 | Creation Date | <CreDt> | [1..1] | dateTime .*Z | | |
| | 2 | Related | <Rltd> | [0..1] | | | |
| | 3 | From | <Fr> | [1..1] | Choice | | |
| | 4 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 5 | Identification | <Id> | [0..1] | Choice | | |
| | 6 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 7 | Other | <Othr> | [0..*] | | | |
| | 8 | Identification | <Id> | [1..1] | text{1,35} | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|--|---|--------|-----------------|---------------------|---|
| | 8 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 9 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 9 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 8 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 3 | To | <To> | [1..1] | Choice | | |
| | 4 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 5 | Identification | <Id> | [0..1] | Choice | | |
| | 6 | Organisation Identification | <OrgId> | [1..1] | | | |
| | 7 | Other | <Othr> | [0..*] | | | |
| | 8 | Identification | <Id> | [1..1] | text{1,35} | | |
| | 8 | Scheme Name | <SchmeNm> | [0..1] | Choice | | |
| | 9 | Code | <Cd> | [1..1] | text{1,4} | | |
| | 9 | Proprietary | <Prtry> | [1..1] | text{1,35} | | |
| | 8 | Issuer | <Issr> | [0..1] | text{1,35} | | |
| | 3 | Business Message Identifier | <BizMsgIdr> | [1..1] | text{1,35} | | |
| | 3 | Message Definition Identifier | <MsgDefIdr> | [1..1] | text{1,35} | | |
| | 3 | Creation Date | <CreDt> | [1..1] | dateTime .*Z | | |
| | 1 | Document | | [1..1] | | | |
| | 2 | Securities Financing Reporting Reused Collateral Data Transaction State Report V02 (auth.086.001.02) | <SctiesFincgRpt gReusdCollData TxStatRpt> | | | | |
| | 3 | Trade Data | <TradData> | [1..1] | Choice | | |
| | 4 | Data Set Action | <DataSetActn> | [1..1] | text | | Annotation: Usage - Usage: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to FCA as per daily submission requirements. |
| | 5 | No Transaction | | | NOTX | | |
| | 4 | State | <Stat> | [1..*] | | [1..5 0000 0] | |
| | 5 | Technical Record Identification | <TechRcrdId> | [0..1] | text{1,140} | [1..1] | |
| | 5 | Counterparty | <CtrPty> | [1..1] | | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|-------------------------------|---------------------|--------|---|-----------|--|
| | 6 | Report Submitting Entity | <RptSubmitgNtty> | [1..1] | Choice | | Annotation: SFTR Technical Standards 2023 - Field Number: 3 - Table Number: 4 |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 6 | Reporting Counterparty | <RptgCtrPty> | [1..1] | Choice | | Annotation: SFTR Technical Standards 2023 - Field Number: 4 - Table Number: 4 |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 6 | Report Entity Responsible For | <NttyRspnsblForRpt> | [0..1] | Choice | | Annotation: SFTR Technical Standards 2023 - Field Number: 5 - Table Number: 4 |
| | 7 | LEI | <LEI> | [1..1] | text [A-Z0-9]{18,18}[0-9]{2,2} | | |
| | 5 | Collateral Component | <CollCmpnt> | [0..*] | | [0..1] | Annotation: SFTR Technical Standards 2023 - Field Number: 6 - Table Number: 4 |
| | 6 | Security | <Scty> | [0..*] | | | |
| | 7 | ISIN | <ISIN> | [1..1] | text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} | | Annotation: SFTR Technical Standards 2023 - Field Number: 7 - Table Number: 4 |
| | 7 | Reuse Value | <ReuseVal> | [1..1] | Choice | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|---------------------------------|---------------------|--------|-----------------------------------|-----------|---|
| | 8 | Actual | <Actl> | [1..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: SFTR Technical Standards 2023 - Field Number: 8 - Table Number: 4 |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | Annotation: SFTR Technical Standards 2023 - Field Number: 10 - Table Number: 4 |
| | 8 | Estimated | <Estmtd> | [1..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: SFTR Technical Standards 2023 - Field Number: 9 - Table Number: 4 |
| | 9 | Currency Xml Attribute | <Ccy> | | text [A-Z]{3,3} | | Annotation: SFTR Technical Standards 2023 - Field Number: 10 - Table Number: 4 |
| | 6 | Cash | <Csh> | [0..*] | | [0..1] | |
| | 7 | Reinvested Cash | <RinvstdCsh> | [1..*] | | | |
| | 8 | Type | <Tp> | [1..1] | text | | Annotation: SFTR Technical Standards 2023 - Field Number: 12 - Table Number: 4 |
| | 9 | Other | | | OTHR | | |
| | 9 | Commingled Pool Other | | | OCMP | | |
| | 9 | Registered Money Market Fund | | | MMFT | | |
| | 9 | Repurchase Agreement Market | | | REPM | | |
| | 9 | Securities Direct Purchase | | | SDPU | | |
| | 8 | Reinvested Cash Amount | <RinvstdCshAmt > | [1..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: SFTR Technical Standards 2023 - Field Number: 13 - Table Number: 4 |

| Index | Lvl | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|-----|--|--|--------|-------------------------------|--------|--|
| | 9 | Currency | Xml Attribute <Ccy> | | text [A-Z]{3,3} | | Annotation: SFTR Technical Standards 2023 - Field Number: 14 - Table Number: 4 |
| | 7 | Rate | Cash Reinvestment <CshRinvstmtRate> | [1..1] | decimal td = 11 fd = 10 | | Annotation: SFTR Technical Standards 2023 - Field Number: 11 - Table Number: 4 |
| | 5 | Event Day | <EvtDay> | [1..1] | date | | Annotation: SFTR Technical Standards 2023 - Field Number: 2 - Table Number: 4 |
| | 5 | Reporting Date Time | <RptgDtTm> | [1..1] | dateTime | T/C | Annotation: SFTR Technical Standards 2023 - Field Number: 1 - Table Number: 4 ----- Type Changed: dateTime . *Z |
| | 5 | Funding Source | <FndgSrc> | [0..*] | | | |
| | 6 | Type | <Tp> | [1..1] | text | | Annotation: SFTR Technical Standards 2023 - Field Number: 15 - Table Number: 4 |
| | 7 | Cash Collateral From Securities Lending | | | SECL | | |
| | 7 | Free Credits | | | FREE | | |
| | 7 | Other | | | OTHR | | |
| | 7 | Proceeds From Broker Short Sales | | | BSHS | | |
| | 7 | Proceeds From Customer Short Sales | | | CSHS | | |
| | 7 | Repo Or BSB | | | REPO | | |
| | 7 | Unsecured Borrowing | | | UBOR | | |

| Index | Lv l | Name | XML Tag | Mult | Type / Code | Rest r | Additional details |
|-------|---------|----------------------------|------------|--------|-----------------------------------|-----------|---|
| | 6 | Market Value | <MktVal> | [1..1] | | | Annotation: SFTR Technical Standards 2023 - Field Number: 16 - Table Number: 4 |
| | 7 | Amount | <Amt> | [1..1] | 0 <= decimal td = 18 fd = 5 | | Annotation: SFTR Technical Standards 2023 - Field Number: 17 - Table Number: 4 |
| | 8 | Xml Attribute Currency | <Ccy> | | text [A-Z]{3,3} | | |
| | 7 | Sign | <Sgn> | [0..1] | boolean | | |
| | 5 | Contract Modification | <CtrctMod> | [1..1] | | | |
| | 6 | Action Type | <ActnTp> | [1..1] | text | | Annotation: SFTR Technical Standards 2023 - Field Number: 18 - Table Number: 4 |
| | 7 | Collateral Reuse Update | | | REUU | | |
| | 7 | Correction | | | CORR | | |
| | 7 | New Transaction | | | NEWT | | |
| | 7 | Error | | | EROR | | |

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