

## Usage Guideline

# **auth.108.001.02\_HKMAUG\_DATMDA\_1.0.0**

HKTR AIDG (ISO 20022) V1.0.0

This document describes a usage guideline restricting the base message  
auth.108.001.02. You can also consult this [information online](#).

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## Message Functionality

### Collection Description

HKTR AIDG (ISO 20022) V1.0.0 ([link](#))

The AIDG is also available for download on the HKTR Info Page at <https://hktr.hkma.gov.hk/ContentDetail.aspx?pageName=HKTR-RPT-Administration-and-Interface-Development-Guide>

### Usage Guideline Description

auth.108.001.02\_HKMAUG\_DATMDA\_1.0.0 ([link](#))

The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or 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.108.001.02\_HKMAUG\_DATMDA\_1.0.0 message is composed of 3 building blocks

#### **a - Report Header**

Header information related to metadata of report message.

#### **b - Margin Update**

Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

#### **c - Correction**

Indicates that the report is correcting the erroneous data fields of a previously submitted position.

## 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 Report V02 (auth.108.001.02)	<DerivsTradMrgn DataRpt>				
	1	Report Header	<RptHdr>	[1..1]			
	2	Number Records	<NbRcrds>	[1..1]	decimal td = 18 fd = 0	T/C	Annotation: TR ISO 20022  - Data Element Name: Number records - Definition of Data Element: Indicates the number of trade action in the request file. Maximum No. of Records: Trade: 125 Valuation: 2500 ----- Type Changed: decimal td = 4 fd = 0
	1	Trade Data	<TradData>	[1..1]	Choice		
	2	Report	<Rpt>	[1..*]	Choice	[1..2 500]	Annotation: TR ISO 20022  - Definition of Data Element: Maximum No. of Records: Margin and Collateral: 2500
	3	Margin Update	<MrgnUpd>	[1..1]			Annotation: TR ISO 20022  - Data Element Name: Action type - Definition of Data Element: Type of action taken on the transaction or type of end-of-day reporting.
	4	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime	T/C	Annotation: TR ISO 20022  - Data Element Name: Reporting timestamp - Definition of Data Element: Date and time of the submission of the report as reported to the trade repository. - Format and allowable values: YYYY-MM- DDThh:mm:ssZ, based on UTC ----- Type Changed: dateTime
	4	Counterparty Identification	<CtrPtyId>	[1..1]			
	5	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	6	Identification	<Id>	[1..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Legal	<Lgl>	[1..1]			
	8	Identification	<Id>	[1..1]	Choice		
	9	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: TR ISO 20022  - Data Element Name: Counterparty 1 - Definition of Data Element: Identifier of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty.
	5	Other Counterparty	<OthrCtrPty>	[1..1]			
	6	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	Annotation: TR ISO 20022  - Data Element Name: Counterparty 2 identifier type indicator - Definition of Data Element: Indicator of whether LEI was used to identify the Counterparty 2. - Format and allowable values: true, for Legal entities false, for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity)
	7	Legal	<Lgl>	[1..1]			
	8	Identification	<Id>	[1..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Counterparty 2 - Definition of Data Element: Identifier of the second counterparty to an OTC derivative transaction.</p> <p>For Party ID SWIFTBIC and BRN, party should input the first eight digits only. e.g. SwiftBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678.</p> <p>For Party ID CICR, party should input all character(s) and digits. e.g. For Local company (CI): Seven digits such as 9999999 . For Non-local company (CR): Character(s) plus seven digits such as X99999999 or XX99999999.</p>
	9	Other	<Othr>	[1..1]			
	10	Identification	<Id>	[1..1]			<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Counterparty 2 - Definition of Data Element: Identifier of the second counterparty to an OTC derivative transaction.</p> <p>For Party ID SWIFTBIC and BRN, party should input the first eight digits only. e.g. SwiftBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678.</p> <p>For Party ID CICR, party should input all character(s) and digits. e.g. For Local company (CI): Seven digits such as 9999999 . For Non-local company (CR): Character(s) plus seven digits such as X99999999 or XX99999999.</p>
	11	Identification	<Id>	[1..1]	text{1,72}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Name Scheme	<SchmeNm>	[0..1]	text{1,35}	[1..1] T/C	Type Changed: One of the following code values must be used: BRNO (BRN) CICR (CICR) TRID (TREntityID) UBIN (UniqueBusinessIdentifier) USDC (UserDefinedCode)
	12	BRN			BRNO		
	12	CICR			CICR		
	12	Entity ID TR			TRID		
	12	Business Identifier Unique			UBIN		
	12	Defined Code User			USDC		
	10	Name	<Nm>	[0..1]	text{1,105}		Annotation: TR ISO 20022  - Data Element Name: Counterparty 2 name - Definition of Data Element: If the identifier reported for Counterparty 2 is not an LEI, or SWIFTBIC, the legal name of Counterparty 2.
	9	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Natural	<Ntrl>	[1..1]			
	8	Identification	<Id>	[1..1]			
	9	Identification	<Id>	[1..1]			



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Identification	<Id>	[1..1]	text{1,72}		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Counterparty 2 - Definition of Data Element: Identifier of the second counterparty to an OTC derivative transaction. For Party ID SWIFTBIC and BRN, party should input the first eight digits only. e.g. SwiftBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678. For Party ID CICR, party should input all character(s) and digits. e.g. For Local company (CI): Seven digits such as 9999999 . For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p>
	5	Submitting Agent	<SubmitgAgt>	[0..1]	Choice	[1..1]	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Submitter Identifier - Definition of Data Element: Identifier of the entity submitting the OTC derivative transaction to the Trade Repository.</p>
	6	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Other	<Othr>	[1..1]			
	7	Identification	<Id>	[1..1]			
	8	Identification	<Id>	[1..1]	text{1,72}	T/C	<p>Annotation: TR ISO 20022</p> <p>- Format and allowable values: It is for TR Entity ID ----- Type Changed: text{1,12}</p>
	5	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: TR ISO 20022  - Data Element Name: Entity responsible for reporting - Definition of Data Element: Identification code of the Reporting Party who has the obligation to report the transaction.
	4	Event Date	<EvtDt>	[0..1]	date		Annotation: TR ISO 20022  - Data Element Name: Event timestamp - Definition of Data Element: Date and time of occurrence of the event. In the case of a modification agreed for a future date, this data element should reflect the date, the modification occurs (becomes effective) and not when it was negotiated. In the case of a correction, this data element should reflect the date and time as of when the correction is applicable. In the case of a clearing event, this data element should reflect the recorded date and time when the alpha transaction is accepted by the central counterparty (CCP) for clearing. - Format and allowable values: YYYY-MM-DD, based on UTC
	4	Transaction Identification	<TxId>	[0..1]	Choice		Annotation: TR ISO 20022  - Data Element Name: Unique Transaction Identifier (UTI) - Definition of Data Element: The unique transaction identifier as described in the Technical Guidance on the Harmonization of the Unique Transaction Identifier published by the Committee on Payments and Market Infrastructures and Board of International Organization of Securities Commissions in February 2017.
	5	Unique Transaction Identifier	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	5	Proprietary	<Prtry>	[1..1]			
	6	Identification	<Id>	[1..1]	text{1,72}		
	6	Scheme Name	<SchmeNm>	[0..1]	text{1,35}		
	4	Collateral	<Coll>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Collateral Portfolio Code	<CollPrftlCd>	[1..1]	Choice		
	6	Margin Portfolio Code	<MrgnPrftlCd>	[1..1]			
	7	Initial Margin Portfolio Code	<InitlMrgnPrftlCd>	[0..1]	Choice		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Initial margin collateral portfolio code - Definition of Data Element: If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open swap transactions, if applicable. 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 or if only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin.</p>
	8	Portfolio	<Prftl>	[1..1]			
	9	Code	<Cd>	[1..1]	text{1,52}		
	9	Portfolio Transaction Exemption	<PrftlTxmptn>	[0..1]	boolean		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Portfolio containing non-reportable component indicator - Definition of Data Element: If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes swap transactions exempt from reporting., if applicable.</p>
	8	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	9	Not Applicable			NOAP		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Variation Margin Portfolio Code	<VartnMrgnPrtflCd>	[0..1]	Choice		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Variation margin collateral portfolio code - Definition of Data Element: If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open swap transactions, if applicable. 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 or if only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin.</p>
	8	Portfolio	<Prtfl>	[1..1]			
	9	Code	<Cd>	[1..1]	text{1,52}		
	9	Portfolio Transaction Exemption	<PrtflTxXmptn>	[0..1]	boolean		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Portfolio containing non-reportable component indicator - Definition of Data Element: If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes swap transactions exempt from reporting., if applicable.</p>
	8	No Portfolio	<NoPrtfl>	[1..1]	text{0,4}		
	9	Not Applicable			NOAP		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Collateralisation Category	<CollstnCtgy>	[1..1]	text	T/C	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Collateralisation category - Definition of Data Element: Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised), if applicable. 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. -----</p> <p>Type Changed: One of the following code values must be used: FLCL (FullyCollateralised) OWC1 (OneWayCollateralisedCounterparty1) OWC2 (OneWayCollateralisedCounterparty2) OWP1 (OneWayPartiallyCollateralisedCounterparty1) OWP2 (OneWayPartiallyCollateralisedCounterparty2) PRCL (PartiallyCollateralised) PRC1 (PartiallyCollateralisedCounterparty1) PRC2 (PartiallyCollateralisedCounterparty2) UNCL (Uncollateralised)</p>
	6	Fully Collateralised			FLCL		
	6	One Way Collateralised Counterparty 1			OWC1		
	6	One Way Collateralised Counterparty 2			OWC2		
	6	One Way Partially Collateralised Counterparty 1			OWP1		
	6	One Way Partially Collateralised Counterparty 2			OWP2		
	6	Partially Collateralised			PRCL		
	6	Partially Collateralised Counterparty 1			PRC1		
	6	Partially Collateralised Counterparty 2			PRC2		
	6	Uncollateralised			UNCL		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Time Stamp	<TmStmp>	[0..1]	dateTime	[1..1] T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Collateral timestamp</li> <li>- Definition of Data Element: Date and time of the last margin update. Collateral timestamp reflects the moment in time that reported margin values were current.</li> <li>- Format and allowable values: YYYY-MM-DDThh:mm:ssZ, based on UTC</li> </ul> <p>----- Type Changed: dateTime</p>
	4	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Initial Margin Posted Pre	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Initial margin posted by the counterparty 1 (pre-haircut)</li> <li>- Definition of Data Element: Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>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.</p> <p>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.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin posted (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin posted (pre-haircut) is denominated, if applicable. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>



Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Initial Margin Posted Post Haircut	<InitlMrgnPstdPs tHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Initial margin posted by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>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.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>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.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin posted (post-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin posted (post-haircut) is denominated, if applicable. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Variation Margin Posted Pre	<VartnMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Variation margin posted by the counterparty 1 (pre-haircut)</p> <p>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</p> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin posted (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin posted (pre-haircut) is denominated, if applicable. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	5	Variation Margin Posted Post Haircut	<VartnMrgnPstd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Variation margin posted by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin posted (post-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin posted (post-haircut) is denominated, if applicable. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	5	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Excess collateral posted by the counterparty 1</li> <li>- Definition of Data Element: Monetary value of any additional collateral posted by the reporting counterparty 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.</li> </ul> <p>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.</p> <p>For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of excess collateral posted</li> <li>- Definition of Data Element: Currency in which the excess collateral posted is denominated, if applicable.</li> </ul> <p>If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted excess collateral.</p> <ul style="list-style-type: none"> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	4	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Initial Margin Received Pre	<InitlMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Initial margin collected by the counterparty 1 (pre-haircut) - Definition of Data Element: Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</p> <p>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.</p> <p>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.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>



Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin collected (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin collected (pre-haircut) is denominated, if applicable. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Initial Margin Received Post	<InitlMrgnRcvdPostHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Initial margin collected by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.</li> </ul> <p>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.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>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.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin collected (post-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin collected (post-haircut) is denominated, if applicable. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Variation margin collected by the counterparty 1 (pre-haircut)</li> <li>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin collected (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin collected (pre-haircut) is denominated, if applicable. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Variation margin collected by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin collected (post-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin collected (post-haircut) is denominated, if applicable. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	5	Excess Collateral Received	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Excess collateral collected by the counterparty 1</li> <li>- Definition of Data Element: Monetary value of any additional collateral collected by the reporting counterparty 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.</li> </ul> <p>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.</p> <p>For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Currency of excess collateral collected</p> <p>- Definition of Data Element: Currency in which the excess collateral collected is denominated, if applicable.</p> <p>If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected excess collateral.</p> <p>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</p>
	4	Technical Attributes	<TechAttrbts>	[0..1]		[1..1]	
	5	Technical Record Identification	<TechRcrdId>	[0..1]	text{1,140}	[1..1]	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Technical record identification</p> <p>- Definition of Data Element: Unique identifier of a trade action used as part of error management and status advice message.</p> <p>- Format and allowable values: Alphanumeric characters, hyphen, underscore and colon, i.e. 'A' to 'Z', 'a' to 'z', '0' to '9', '-', '_', and ':'.</p>
	3	Correction	<Crrctn>	[1..1]			<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Action type</p> <p>- Definition of Data Element: Type of action taken on the transaction or type of end-of-day reporting.</p>



Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	4	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime	T/C	Annotation: TR ISO 20022  - Data Element Name: Reporting timestamp - Definition of Data Element: Date and time of the submission of the report as reported to the trade repository. - Format and allowable values: YYYY-MM-DDThh:mm:ssZ, based on UTC ----- Type Changed: dateTime
	4	Counterparty Identification	<CtrPtyId>	[1..1]			
	5	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	6	Identification	<Id>	[1..1]	Choice		
	7	Legal	<Lgl>	[1..1]			
	8	Identification	<Id>	[1..1]	Choice		
	9	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: TR ISO 20022  - Data Element Name: Counterparty 1 - Definition of Data Element: Identifier of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty.
	5	Other Counterparty	<OthrCtrPty>	[1..1]			
	6	Identification Type	<IdTp>	[0..1]	Choice	[1..1]	Annotation: TR ISO 20022  - Data Element Name: Counterparty 2 identifier type indicator - Definition of Data Element: Indicator of whether LEI was used to identify the Counterparty 2. - Format and allowable values: true, for Legal entities false, for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity)
	7	Legal	<Lgl>	[1..1]			
	8	Identification	<Id>	[1..1]	Choice		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Counterparty 2 - Definition of Data Element: Identifier of the second counterparty to an OTC derivative transaction.</p> <p>For Party ID SWIFTBIC and BRN, party should input the first eight digits only. e.g. SwiftBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678.</p> <p>For Party ID CICR, party should input all character(s) and digits. e.g. For Local company (CI): Seven digits such as 9999999 . For Non-local company (CR): Character(s) plus seven digits such as X99999999 or XX99999999.</p>
	9	Other	<Othr>	[1..1]			
	10	Identification	<Id>	[1..1]			<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Counterparty 2 - Definition of Data Element: Identifier of the second counterparty to an OTC derivative transaction.</p> <p>For Party ID SWIFTBIC and BRN, party should input the first eight digits only. e.g. SwiftBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678.</p> <p>For Party ID CICR, party should input all character(s) and digits. e.g. For Local company (CI): Seven digits such as 9999999 . For Non-local company (CR): Character(s) plus seven digits such as X99999999 or XX99999999.</p>
	11	Identification	<Id>	[1..1]	text{1,72}		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	11	Name Scheme	<SchmeNm>	[0..1]	text{1,35}	[1..1] T/C	Type Changed: One of the following code values must be used: BRNO (BRN) CICR (CICR) TRID (TREntityID) UBIN (UniqueBusinessIdentifier) USDC (UserDefinedCode)
	12	BRN			BRNO		
	12	CICR			CICR		
	12	Entity ID TR			TRID		
	12	Business Identifier Unique			UBIN		
	12	Defined Code User			USDC		
	10	Name	<Nm>	[0..1]	text{1,105}		Annotation: TR ISO 20022  - Data Element Name: Counterparty 2 name - Definition of Data Element: If the identifier reported for Counterparty 2 is not an LEI, or SWIFTBIC, the legal name of Counterparty 2.
	9	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}		
	7	Natural	<Ntrl>	[1..1]			
	8	Identification	<Id>	[1..1]			
	9	Identification	<Id>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Identification	<Id>	[1..1]	text{1,72}		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Counterparty 2 - Definition of Data Element: Identifier of the second counterparty to an OTC derivative transaction. For Party ID SWIFTBIC and BRN, party should input the first eight digits only. e.g. SwiftBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678. For Party ID CICR, party should input all character(s) and digits. e.g. For Local company (CI): Seven digits such as 9999999 . For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p>
	5	Submitting Agent	<SubmitgAgt>	[0..1]	Choice	[1..1]	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Submitter Identifier - Definition of Data Element: Identifier of the entity submitting the OTC derivative transaction to the Trade Repository.</p>
	6	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		
	6	Other	<Othr>	[1..1]			
	7	Identification	<Id>	[1..1]			
	8	Identification	<Id>	[1..1]	text{1,72}	T/C	<p>Annotation: TR ISO 20022</p> <p>- Format and allowable values: It is for TR Entity ID ----- Type Changed: text{1,12}</p>
	5	Entity Responsible For Report	<NttyRspnsblFor Rpt>	[0..1]	Choice	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: TR ISO 20022  - Data Element Name: Entity responsible for reporting - Definition of Data Element: Identification code of the Reporting Party who has the obligation to report the transaction.
	4	Event Date	<EvtDt>	[0..1]	date		Annotation: TR ISO 20022  - Data Element Name: Event timestamp - Definition of Data Element: Date and time of occurrence of the event. In the case of a modification agreed for a future date, this data element should reflect the date, the modification occurs (becomes effective) and not when it was negotiated. In the case of a correction, this data element should reflect the date and time as of when the correction is applicable. In the case of a clearing event, this data element should reflect the recorded date and time when the alpha transaction is accepted by the central counterparty (CCP) for clearing. - Format and allowable values: YYYY-MM-DD, based on UTC
	4	Transaction Identification	<TxId>	[0..1]	Choice		Annotation: TR ISO 20022  - Data Element Name: Unique Transaction Identifier (UTI) - Definition of Data Element: The unique transaction identifier as described in the Technical Guidance on the Harmonization of the Unique Transaction Identifier published by the Committee on Payments and Market Infrastructures and Board of International Organization of Securities Commissions in February 2017.
	5	Unique Transaction Identifier	<UnqTxldr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	5	Proprietary	<Prtry>	[1..1]			
	6	Identification	<Id>	[1..1]	text{1,72}		
	6	Scheme Name	<SchmeNm>	[0..1]	text{1,35}		
	4	Collateral	<Coll>	[1..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Collateral Portfolio Code	<CollPrftlCd>	[1..1]	Choice		
	6	Margin Portfolio Code	<MrgnPrftlCd>	[1..1]			
	7	Initial Margin Portfolio Code	<InitlMrgnPrftlCd>	[0..1]	Choice		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Initial margin collateral portfolio code - Definition of Data Element: If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open swap transactions, if applicable. 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 or if only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin.</p>
	8	Portfolio	<Prftl>	[1..1]			
	9	Code	<Cd>	[1..1]	text{1,52}		
	9	Portfolio Transaction Exemption	<PrftlTxmptn>	[0..1]	boolean		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Portfolio containing non-reportable component indicator - Definition of Data Element: If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes swap transactions exempt from reporting., if applicable.</p>
	8	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	9	Not Applicable			NOAP		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Variation Margin Portfolio Code	<VartnMrgnPrftlCd>	[0..1]	Choice		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Variation margin collateral portfolio code - Definition of Data Element: If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open swap transactions, if applicable. 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 or if only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin.</p>
	8	Portfolio	<Prftl>	[1..1]			
	9	Code	<Cd>	[1..1]	text{1,52}		
	9	Portfolio Transaction Exemption	<PrftlTxXmptn>	[0..1]	boolean		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Portfolio containing non-reportable component indicator - Definition of Data Element: If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes swap transactions exempt from reporting., if applicable.</p>
	8	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	9	Not Applicable			NOAP		
	5	Collateralisation Category	<CollstnCtgy>	[1..1]	text		<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Collateralisation category - Definition of Data Element: Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised), if applicable. 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.</p>
	6	Fully Collateralised			FLCL		

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	One Way Collateralised Counterparty 1			OWC1		
	6	One Way Collateralised Counterparty 2			OWC2		
	6	One Way Partially Collateralised Counterparty 1			OWP1		
	6	One Way Partially Collateralised Counterparty 2			OWP2		
	6	Partially Collateralised			PRCL		
	6	Partially Collateralised Counterparty 1			PRC1		
	6	Partially Collateralised Counterparty 2			PRC2		
	6	Uncollateralised			UNCL		
	5	Time Stamp	<TmStmp>	[0..1]	dateTime	[1..1] T/C	Annotation: TR ISO 20022  - Data Element Name: Collateral timestamp - Definition of Data Element: Date and time of the last margin update. Collateral timestamp reflects the moment in time that reported margin values were current. - Format and allowable values: YYYY-MM- DDThh:mm:ssZ, based on UTC ----- Type Changed: dateTime
	4	Posted Margin Or Collateral	<PstdMrgnOrColl >	[0..1]			



Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Initial Margin Posted Pre	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Initial margin posted by the counterparty 1 (pre-haircut) - Definition of Data Element: Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</p> <p>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.</p> <p>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.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin posted (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin posted (pre-haircut) is denominated, if applicable. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Initial Margin Posted Post Haircut	<InitlMrgnPstdPs tHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Initial margin posted by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>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.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>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.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin posted (post-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin posted (post-haircut) is denominated, if applicable. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Variation Margin Posted Pre	<VartnMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <p>- Data Element Name: Variation margin posted by the counterparty 1 (pre-haircut)</p> <p>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</p> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>-----</p> <p>Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin posted (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin posted (pre-haircut) is denominated, if applicable. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	5	Variation Margin Posted Post Haircut	<VartnMrgnPstd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Variation margin posted by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin posted (post-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin posted (post-haircut) is denominated, if applicable. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	5	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Excess collateral posted by the counterparty 1</li> <li>- Definition of Data Element: Monetary value of any additional collateral posted by the reporting counterparty 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.</li> </ul> <p>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.</p> <p>For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>



Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of excess collateral posted</li> <li>- Definition of Data Element: Currency in which the excess collateral posted is denominated, if applicable.</li> </ul> <p>If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted excess collateral.</p> <ul style="list-style-type: none"> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	4	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Initial Margin Received Pre	<InitlMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Initial margin collected by the counterparty 1 (pre-haircut)</li> <li>- Definition of Data Element: Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>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.</p> <p>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.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin collected (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin collected (pre-haircut) is denominated, if applicable. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Haircut Initial Margin Received Post	<InitlMrgnRcvdPostHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Initial margin collected by the counterparty 1 (post-haircut)</li> <li>- Definition of Data Element: Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.</li> </ul> <p>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.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>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.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of initial margin collected (post-haircut)</li> <li>- Definition of Data Element: Currency in which the initial margin collected (post-haircut) is denominated, if applicable. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Variation Margin Received Pre Haircut	<VartnMrgnRcvd PreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Variation margin collected by the counterparty 1 (pre-haircut)</li> <li>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

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	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin collected (pre-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin collected (pre-haircut) is denominated, if applicable. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Variation margin collected by the counterparty 1 (pre-haircut)</li> <li>- Definition of Data Element: Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable.</li> </ul> <p>Contingent variation margin is not included.</p> <p>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.</p> <p>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.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>



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	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of variation margin collected (post-haircut)</li> <li>- Definition of Data Element: Currency in which the variation margin collected (post-haircut) is denominated, if applicable. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.</li> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	5	Excess Collateral Received	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Excess collateral collected by the counterparty 1</li> <li>- Definition of Data Element: Monetary value of any additional collateral collected by the reporting counterparty 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.</li> </ul> <p>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.</p> <p>For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p> <p>----- Type Changed: 0 &lt;= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Currency of excess collateral collected</li> <li>- Definition of Data Element: Currency in which the excess collateral collected is denominated, if applicable.</li> </ul> <p>If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected excess collateral.</p> <ul style="list-style-type: none"> <li>- Format and allowable values: For the valid values of Currencies, please refer to "Currency" as stipulated in the worksheet of "Ref - Coding schemes.xlsx"</li> </ul>
	4	Technical Attributes	<TechAttrbts>	[0..1]		[1..1]	
	5	Technical Record Identification	<TechRcrdId>	[0..1]	text{1,140}	[1..1]	<p>Annotation: TR ISO 20022</p> <ul style="list-style-type: none"> <li>- Data Element Name: Technical record identification</li> <li>- Definition of Data Element: Unique identifier of a trade action used as part of error management and status advice message.</li> <li>- Format and allowable values: Alphanumeric characters, hyphen, underscore and colon, i.e. 'A' to 'Z', 'a' to 'z', '0' to '9', '-', '_', and ':</li> </ul>

## **Data Format Rules**

### **Space Trimming**

Any leading and trailing white spaces of data fields provided in the trade action are trimmed by the TR system during the trade capture process. If the data field is a multiple line field, only the leading white spaces of the first line and trailing white spaces of the last line will be trimmed.

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