ISO 20022


Central CounterParty (CCP) Data Reporting - Maintenance 2024 - 2025


# Message Definition Report - Part 2

## Approved by the Securities SEG on 13 February 2025

This document provides details of the Message Definitions for Central CounterParty (CCP) Data Reporting - Maintenance 2024 - 2025.


March 2025

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# 1      Message Set Overview

**Introduction**

This document describes the Central CounterParty (CCP) Data Reporting message set. It includes the new version of the MessageDefinitions that have been added as part of the maintenance cycle 2024-2025 (See MCR #255) and approved by the Securities Standards Evaluation Group on 13 February 2025.

## 1.1      List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

| MessageDefinition | Definition |
|---|---|
| auth.054.001.01 CCPClearingMemberReportV01 | The CCPClearingMemberReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the central counterparties clearing members and their clients, and the related account structures. |
| auth.055.001.01 CCPMemberRequirementsReportV01 | The CCPMemberRequirementsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the collateral requirements that a central counterparty obligates a clearing member post at the central counterparty. |
| auth.056.001.01 CCPMemberObligationsReportV01 | The CCPInvestmentsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty invests the cash balances deposited with it as collateral by its clearing members. Details the source and size of the liquidity requirements CCPs are placing on clearing members as a result of their membership of the CCP. |
| auth.057.001.02 CCPPortfolioStressTestingDefinitionReportV02 | The CCPPortfolioStressTestingDefinitionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty defines stress scenarios used to stress clearing member portfolios. |
| auth.058.001.01 CCPPortfolioStressTestingResultReportV01 | The CCPPortfolioStressTestingResultReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the results of the stress testing carried out by the central counterparty on clearing member positions. |
| auth.059.001.02 CCPIncomeStatementAndCapitalAdequacyReportV02 | The CCPIncomeStatementAndCapitalAdequacyReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the financial performance and regulatory capital holdings of the central counterparty.

V02 adds a clearing member id to break down the ClrFees by the clearing member from whom the fee income is being received. The change is motivated by |

| MessageDefinition | Definition |
|---|---|
| | a supervisory need to understand from which jurisdictions clearing fees are paid to the CCP. |
| auth.060.001.02<br>CCPDailyCashFlowsReportV02 | The CCPDailyCashFlowsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the operational performance and exposures that occurred in a central counterparty payment system. |
| auth.061.001.02<br>CCPInvestmentsReportV02 | The CCPInvestmentsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty invests the cash balances deposited with it as collateral by its clearing members. |
| auth.062.001.01<br>CCPLiquidityStressTestingDefinitionReportV01 | The CCPLiquidityStressTestingDefinitionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty defines liquidity stress scenarios used to stress the liquidity resources and requirements of the CCP. |
| auth.063.001.01<br>CCPLiquidityStressTestingResultReportV01 | The CCPLiquidityStressTestingResultReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the results of the liquidity stress tests. |
| auth.064.001.02<br>CCPAvailableFinancialResourcesReportV02 | The CCPAvailableFinancialResourcesReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the aggregate quantum of resources available in each default waterfall to absorb losses resulting from the failure of one or more clearing member(s).<br><br>V02 amends the reporting asset types to be consistent across the scope of CCP Supervisory Reporting data collection. |
| auth.065.001.01<br>CCPBackTestingDefinitionReportV01 | The CCPBackTestingDefinitionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the methodology used to carry out backtesting. |
| auth.066.001.01<br>CCPBackTestingResultReportV01 | The CCPBackTestingResultReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the results of the back test carried out by the central counterparty. |
| auth.067.001.01<br>CCPCollateralReportV01 | The CCPCollateralReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the collateral posted by clearing members at the central counterparty. |
| auth.068.001.01<br>CCPAccountPositionReportV01 | The CCPAccountPositionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent |

| MessageDefinition | Definition |
|---|---|
|  | authority of the positions of the clearing members of the central counterparty. |
| auth.069.001.02 CCPClearedProductReportV02 | The CCPClearedProductReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the financial instruments cleared by the central counterparty.<br><br>V02 adds cleared gross notional amount, defined as the gross notional amount that was cleared for that product on the report date. |
| auth.112.001.01 CCPInteroperabilityReportV01 | The CCPInteroperabilityReport message is sent from the central counterparty to the national competent authority. It is an optional report only to be sent if the central counterparty offers an interoperability arrangement with another CCP. It informs the national competent authority about the usage of the linked CCPs in terms of the exposures, margin calls and collateral from the interoperable CCP to the reporting CCP. |

# 2      auth.054.001.01 CCPClearingMemberReportV01

## 2.1      MessageDefinition Functionality

The CCPClearingMemberReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the central counterparties clearing members and their clients, and the related account structures.

Outline

The CCPClearingMemberReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ClearingMember

Legal counterpart to trades cleared through a central counterparty.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 2.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPClrMmbRpt>* | [1..1] | | | |
| | | | | | |
| | **ClearingMember** <*ClrMmb*> | [1..*] | | | 10 |
| | **Identification** <*Id*> | [1..1] | | | 11 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 12 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 12 |
| | **CreditQuality** <*CdtQlty*> | [1..1] | CodeSet | | 12 |
| | **UltimateParentIdentification** <*UltmtPrntId*> | [0..1] | | | 13 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 13 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 13 |
| | **FuturesCommissionMerchantIndicator** <*FutrsComssnMrchntInd*> | [1..1] | Indicator | | 14 |
| | **MembershipValidFrom** <*MmbshVldFr*> | [1..1] | Date | | 14 |
| | **MembershipValidTo** <*MmbshVldTo*> | [0..1] | Date | | 14 |
| | **SponsoringClearingMemberIdentification** <*SpnsrgClrMmbId*> | [0..1] | | | 14 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 15 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 15 |
| | **ClearingAccountOwner** <*ClrAcctOwnr*> | [1..*] | | | 15 |
| | **AccountType** <*AcctTp*> | [1..1] | CodeSet | | 16 |
| | **CollateralAccountOwner** <*CollAcctOwnr*> | [1..*] | | | 16 |
| | **Identification** <*Id*> | [1..1] | | | 17 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 17 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 17 |
| | **RelatedMarginAccount** <*RltdMrgnAcct*> | [1..*] | ± | | 17 |
| | **TitleTransferCollateralArrangement** <*TitlTrfCollArrgmnt*> | [0..1] | Indicator | | 18 |
| | **CollateralSegregationByValue** <*CollSgrtnByVal*> | [0..1] | Indicator | | 18 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C1 | 18 |

## 2.3      Constraints

**C1       SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 2.4      Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1        ClearingMember <ClrMmb>

*Presence:* [1..*]

*Definition:* Legal counterpart to trades cleared through a central counterparty.

**ClearingMember <ClrMmb>** contains the following **ClearingMember1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | **Identification** <*Id*> | [1..1] |  |  | 11 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet |  | 12 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± |  | 12 |
|  | **CreditQuality** <*CdtQlty*> | [1..1] | CodeSet |  | 12 |
|  | **UltimateParentIdentification** <*UltmtPrntId*> | [0..1] |  |  | 13 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet |  | 13 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± |  | 13 |
|  | **FuturesCommissionMerchantIndicator** <*FutrsComssnMrchntInd*> | [1..1] | Indicator |  | 14 |
|  | **MembershipValidFrom** <*MmbshVldFr*> | [1..1] | Date |  | 14 |
|  | **MembershipValidTo** <*MmbshVldTo*> | [0..1] | Date |  | 14 |
|  | **SponsoringClearingMemberIdentification** <*SpnsrgClrMmbId*> | [0..1] |  |  | 14 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet |  | 15 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± |  | 15 |
|  | **ClearingAccountOwner** <*ClrAcctOwnr*> | [1..*] |  |  | 15 |
|  | **AccountType** <*AcctTp*> | [1..1] | CodeSet |  | 16 |
|  | **CollateralAccountOwner** <*CollAcctOwnr*> | [1..*] |  |  | 16 |
|  | **Identification** <*Id*> | [1..1] |  |  | 17 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet |  | 17 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± |  | 17 |
|  | **RelatedMarginAccount** <*RltdMrgnAcct*> | [1..*] | ± |  | 17 |
|  | **TitleTransferCollateralArrangement** <*TitlTrfCollArrgmnt*> | [0..1] | Indicator |  | 18 |
|  | **CollateralSegregationByValue** <*CollSgrtnByVal*> | [0..1] | Indicator |  | 18 |

## 2.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the clearing member.

**Identification <Id>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet |  | 12 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± |  | 12 |

### 2.4.1.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

### 2.4.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

## 2.4.1.2 CreditQuality <CdtQlty>

*Presence:* [1..1]

*Definition:* Credit quality for the clearing member.

*Datatype:* "CreditQuality1Code" on page 267

| CodeName | Name | Definition |
|---|---|---|
| DFIM | DefaultImminent | Credit rating that indicates a default or default-like process has begun, or the issuer is in standstill, or for a closed funding vehicle, payment capacity is irrevocably impaired. |
| EXSP | ExtremelySpeculative | Default of some kind appears probable. |
| HIGR | HighGrade | Credit rating that denotes expectations of very low default risk. It indicates a very strong capacity for payment of financial commitments which is not significantly vulnerable to foreseeable events. |
| HISP | HighlySpeculative | Credit rating that indicates that material default risk is present, but a limited margin of safety remains. Financial commitments are currently being met; however, capacity for continued payment is vulnerable to deterioration in the business and economic environment. |
| INDF | InDefault | Credit rating that indicates an issuer has entered into bankruptcy filings, administration, receivership, liquidation or other formal winding-up procedure or that has otherwise ceased business. |

| CodeName | Name | Definition |
|---|---|---|
| LMGR | LowerMediumGrade | Credit rating that indicates that expectations of default risk are currently low. The capacity for payment of financial commitments is considered adequate, but adverse business or economic conditions are more likely to impair this capacity. |
| NIGS | NonInvestmentGradeSpeculative | Credit rating that indicates an elevated vulnerability to default risk, particularly in the event of adverse changes in business or economic conditions over time; however, business or financial flexibility exists that supports the servicing of financial commitments. |
| PRIM | Prime | Credit rating that denotes the lowest expectation of default risk. Assigned only in cases of exceptionally strong capacity for payment of financial commitments. Where the capacity to meet financial commitments is highly unlikely to be adversely affected by foreseeable events. |
| SURI | SubstantialRisk | Default is a real possibility. |
| UMGR | UpperMediumGrade | Credit rating that denotes expectations of low default risk. The capacity for payment of financial commitments is considered strong. This capacity may, nevertheless, be more vulnerable to adverse business or economic conditions than is the case for higher ratings. |

### 2.4.1.3  UltimateParentIdentification <UltmtPrntId>

*Presence:* [0..1]

*Definition:* Identification of the ultimate parent of a clearing member if it is not the parent company itself.

**UltimateParentIdentification <UltmtPrntId>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **LEI** *<LEI>* | [1..1] | IdentifierSet | | 13 |
| Or} | **Proprietary** *<Prtry>* | [1..1] | ± | | 13 |

### 2.4.1.3.1  LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

### 2.4.1.3.2  Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | Identification *<Id>* | [1..1] | Text |  | 243 |
|  | Description *<Desc>* | [0..1] | Text |  | 244 |
|  | Issuer *<Issr>* | [0..1] | Text |  | 244 |
|  | SchemeName *<SchmeNm>* | [0..1] | Text |  | 244 |

### 2.4.1.4 FuturesCommissionMerchantIndicator <FutrsComssnMrchntInd>

*Presence:* [1..1]

*Definition:* Identifies whether the clearing member is registered under the Commodity Exchange Act.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 2.4.1.5 MembershipValidFrom <MmbshVldFr>

*Presence:* [1..1]

*Definition:* Date on which the entity becomes a clearing member contractually subject to the CCP's Rulebook.

*Datatype:* "ISODate" on page 283

### 2.4.1.6 MembershipValidTo <MmbshVldTo>

*Presence:* [0..1]

*Definition:* Date on which the clearing member is no longer a member in any clearing services protected by the default waterfall as defined by the CCP's rules. Typically this will be the day the clearing member's default fund contribution is repaid or they are no longer contractually subject to rights of assessment.

*Datatype:* "ISODate" on page 283

### 2.4.1.7 SponsoringClearingMemberIdentification <SpnsrgClrMmbId>

*Presence:* [0..1]

*Definition:* Identification of another clearing member or institution that acts as sponsor to the clearing member, undertaking certain of its obligations at the central counterparty on its behalf. These obligations typically include, but are not limited to, making default fund contributions and participating in default auctions.

**SponsoringClearingMemberIdentification <SpnsrgClrMmbId>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| {Or | **LEI** *<LEI>* | [1..1] | IdentifierSet | | 15 |
| Or} | **Proprietary** *<Prtry>* | [1..1] | ± | | 15 |

### 2.4.1.7.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

### 2.4.1.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

## 2.4.1.8  ClearingAccountOwner <ClrAcctOwnr>

*Presence:* [1..*]

*Definition:* Operational construct of a central counterparty that defines the relationship between collateral, margin and position accounts and upon default of a clearing member defines the segregation of losses on positions and assets held in that account.

**ClearingAccountOwner <ClrAcctOwnr>** contains the following **ClearingAccount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountType** <*AcctTp*> | [1..1] | CodeSet | | 16 |
| | **CollateralAccountOwner** <*CollAcctOwnr*> | [1..*] | | | 16 |
| | **Identification** <*Id*> | [1..1] | | | 17 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 17 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 17 |
| | **RelatedMarginAccount** <*RltdMrgnAcct*> | [1..*] | ± | | 17 |
| | **TitleTransferCollateralArrangement** <*TitlTrfCollArrgmnt*> | [0..1] | Indicator | | 18 |
| | **CollateralSegregationByValue** <*CollSgrtnByVal*> | [0..1] | Indicator | | 18 |

## 2.4.1.8.1 AccountType <AcctTp>

*Presence:* [1..1]

*Definition:* Indicates the type of clearing account.

*Datatype:* "ClearingAccountType3Code" on page 266

| CodeName | Name | Definition |
|---|---|---|
| NOSA | NetOmnibusClientAccount | Specifies that the client positions and assets within the associated position and collateral accounts of the clearing account are operationally and legally commingled while initial margin requirements are calculated on a net basis across all related margining or position accounts. |
| ISEG | IndividuallySegregatedAccount | Specifies that customer positions and assets within the associated position and collateral accounts of the clearing account are operationally and legally segregated. |
| HOUS | House | Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries. |
| GOSA | GrossOmnibusClientAccount | Specifies that client position and assets within the associated position and collateral accounts of the clearing account are operationally and legally commingled, however initial margin requirements are calculated on a gross basis for each related margining account. |

## 2.4.1.8.2 CollateralAccountOwner <CollAcctOwnr>

*Presence:* [1..*]

*Definition:* Operational construct used by a central counterparty to record ownership of assets posted as collateral by clearing members to meet their obligations at the central counterparty.

**CollateralAccountOwner <CollAcctOwnr>** contains the following **CollateralAccount5** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** *<Id>* | [1..1] | | | 17 |
| {Or | **LEI** *<LEI>* | [1..1] | IdentifierSet | | 17 |
| Or} | **Proprietary** *<Prtry>* | [1..1] | ± | | 17 |
| | **RelatedMarginAccount** *<RltdMrgnAcct>* | [1..*] | ± | | 17 |
| | **TitleTransferCollateralArrangement** *<TitlTrfCollArrgmnt>* | [0..1] | Indicator | | 18 |
| | **CollateralSegregationByValue** *<CollSgrtnByVal>* | [0..1] | Indicator | | 18 |

### 2.4.1.8.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifer for the collateral account.

**Identification <Id>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **LEI** *<LEI>* | [1..1] | IdentifierSet | | 17 |
| Or} | **Proprietary** *<Prtry>* | [1..1] | ± | | 17 |

### 2.4.1.8.2.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

### 2.4.1.8.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 2.4.1.8.2.2 RelatedMarginAccount <RltdMrgnAcct>

*Presence:* [1..*]

*Definition:* Operational construct used to record the set of positions whose margin requirements is calculated on a gross basis.

**RelatedMarginAccount <RltdMrgnAcct>** contains the following elements (see "MarginAccount1" on page 245 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | | | 245 |
| {Or | LEI *<LEI>* | [1..1] | IdentifierSet | | 245 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 245 |
| | PositionAccount *<PosAcct>* | [1..*] | | | 246 |
| | Identification *<Id>* | [1..1] | | | 246 |
| {Or | LEI *<LEI>* | [1..1] | IdentifierSet | | 246 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 246 |

#### 2.4.1.8.2.3 TitleTransferCollateralArrangement <TitlTrfCollArrgmnt>

*Presence:* [0..1]

*Definition:* Indicates whether the account can be used for clients of UK FCA authorised firms subject to Title Transfer Collateral Arrangements (TTCA).

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

#### 2.4.1.8.2.4 CollateralSegregationByValue <CollSgrtnByVal>

*Presence:* [0..1]

*Definition:* Indicates whether the client collateral is segregated by value in accordance with local regulations. Usage: In the context of clearing members with US clients, in accordance with Section 4d(a)(2) of the Commodity Exchange Act.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

## 2.4.2      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|--------------------------|-------|------|-------------|------|
|    | PlaceAndName *<PlcAndNm>* | [0..1] | Text |            | 253  |
|    | Envelope *<Envlp>*        | [1..1] | (External Schema) |   | 253  |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 3    auth.055.001.01 CCPMemberRequirementsReportV01

## 3.1    MessageDefinition Functionality

The CCPMemberRequirementsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the collateral requirements that a central counterparty obligates a clearing member post at the central counterparty.

Outline

The CCPMemberRequirementsReportV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. IntraDayRequirementAmount

Obligations of a clearing member with respect to a central counterparty that are calculated based on intraday positions.

B. IntraDayMarginCall

Describes an instance of an intraday margin call being made against a margin account.

C. EndOfDayRequirement

Obligations of a clearing member with respect to a central counterparty that are calculated based on end of day positions.

D. DefaultFundRequirement

Requirement for a clearing member to post collateral at a central counterparty with respect to a default fund.

E. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 3.2    Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPMmbRqrmntsRpt>* | [1..1] | | | |
| | | | | | |
| | **IntraDayRequirementAmount** *<IntraDayRqrmntAmt>* | [1..*] | | | 22 |
| | **IntraDayMarginCall** *<IntraDayMrgnCall>* | [1..1] | Amount | C1, C2 | 22 |
| | **PeakInitialMarginLiability** *<PeakInitlMrgnLblty>* | [1..1] | Amount | C1, C2 | 23 |
| | **PeakVariationMarginLiability** *<PeakVartnMrgnLblty>* | [1..1] | Amount | C1, C2 | 23 |
| | **AggregatePeakLiability** *<AggtPeakLblty>* | [1..1] | Amount | C1, C2 | 23 |
| | **MarginAccountIdentification** *<MrgnAcctId>* | [1..1] | ± | | 24 |
| | **IntraDayMarginCall** *<IntraDayMrgnCall>* | [0..*] | | | 24 |
| | **MarginAccountIdentification** *<MrgnAcctId>* | [1..1] | ± | | 25 |
| | **IntraDayCall** *<IntraDayCall>* | [1..1] | Amount | C1, C2 | 25 |
| | **TimeStamp** *<TmStmp>* | [1..1] | DateTime | | 25 |
| | **EndOfDayRequirement** *<EndOfDayRqrmnt>* | [1..*] | | | 25 |
| | **InitialMarginRequirements** *<InitlMrgnRqrmnts>* | [1..1] | | | 26 |
| | **InitialMarginExposure** *<InitlMrgnXpsr>* | [1..*] | ± | | 26 |
| | **Credit** *<Cdt>* | [1..1] | Amount | C1, C2 | 27 |
| | **VariationMarginRequirements** *<VartnMrgnRqrmnts>* | [1..1] | | | 27 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 27 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 28 |
| | **MarginAccountIdentification** *<MrgnAcctId>* | [1..1] | ± | | 28 |
| | **DefaultFundRequirement** *<DfltFndRqrmnt>* | [1..*] | | | 28 |
| | **ClearingMemberIdentification** *<ClrMmbId>* | [1..1] | ± | | 29 |
| | **ServiceIdentification** *<SvcId>* | [0..1] | Text | | 29 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 29 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C3 | 29 |

## 3.3    Constraints

### C1    ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2**    **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3**    **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 3.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 3.4.1    IntraDayRequirementAmount <IntraDayRqrmntAmt>

*Presence:* [1..*]

*Definition:* Obligations of a clearing member with respect to a central counterparty that are calculated based on intraday positions.

**IntraDayRequirementAmount <IntraDayRqrmntAmt>** contains the following **IntraDayRequirement1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **IntraDayMarginCall** *<IntraDayMrgnCall>* | [1..1] | Amount | C1, C2 | 22 |
| | **PeakInitialMarginLiability** *<PeakInitlMrgnLblty>* | [1..1] | Amount | C1, C2 | 23 |
| | **PeakVariationMarginLiability** *<PeakVartnMrgnLblty>* | [1..1] | Amount | C1, C2 | 23 |
| | **AggregatePeakLiability** *<AggtPeakLblty>* | [1..1] | Amount | C1, C2 | 23 |
| | **MarginAccountIdentification** *<MrgnAcctId>* | [1..1] | ± | | 24 |

### 3.4.1.1 IntraDayMarginCall <IntraDayMrgnCall>

*Presence:* [1..1]

*Definition:* Total aggregate value of collateral called intraday, excluding repayments.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 3.4.1.2 PeakInitialMarginLiability <PeakInitlMrgnLblty>

*Presence:* [1..1]

*Definition:* Peak increase in initial margin liability for the account during the day.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 3.4.1.3 PeakVariationMarginLiability <PeakVartnMrgnLblty>

*Presence:* [1..1]

*Definition:* Peak loss uncollateralised variation margin liability on the margin account during the day.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 3.4.1.4 AggregatePeakLiability <AggtPeakLblty>

*Presence:* [1..1]

*Definition:* Peak intraday liability (sum of increase in initial margin relative to end of day plus sum of decrease in variation margin relative to end of day) for a margin account during the day. Liabilities are shown as positive integers.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 3.4.1.5 MarginAccountIdentification <MrgnAcctId>

*Presence:* [1..1]

*Definition:* Identification of the account used to calculate margin requirements and determine intraday calls.

**MarginAccountIdentification <MrgnAcctId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | Identification *<Id>* | [1..1] | Text |  | 242 |
|  | Description *<Desc>* | [0..1] | Text |  | 242 |
|  | Issuer *<Issr>* | [0..1] | Text |  | 243 |
|  | SchemeName *<SchmeNm>* | [0..1] | CodeSet |  | 243 |

# 3.4.2     IntraDayMarginCall <IntraDayMrgnCall>

*Presence:* [0..*]

*Definition:* Describes an instance of an intraday margin call being made against a margin account.

**IntraDayMarginCall <IntraDayMrgnCall>** contains the following **IntraDayMarginCall1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | **MarginAccountIdentification** *<MrgnAcctId>* | [1..1] | ± |  | 25 |
|  | **IntraDayCall** *<IntraDayCall>* | [1..1] | Amount | C1, C2 | 25 |
|  | **TimeStamp** *<TmStmp>* | [1..1] | DateTime |  | 25 |

### 3.4.2.1 MarginAccountIdentification <MrgnAcctId>

*Presence:* [1..1]

*Definition:* Identification of the margin account against which the intraday margin call is being made.

**MarginAccountIdentification <MrgnAcctId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

### 3.4.2.2 IntraDayCall <IntraDayCall>

*Presence:* [1..1]

*Definition:* Value of the call being made.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 3.4.2.3 TimeStamp <TmStmp>

*Presence:* [1..1]

*Definition:* Time at which the margin call was made.

*Datatype:* "ISODateTime" on page 283

## 3.4.3 EndOfDayRequirement <EndOfDayRqrmnt>

*Presence:* [1..*]

*Definition:* Obligations of a clearing member with respect to a central counterparty that are calculated based on end of day positions.

**EndOfDayRequirement <EndOfDayRqrmnt>** contains the following **EndOfDayRequirement2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InitialMarginRequirements** <*InitlMrgnRqrmnts*> | [1..1] | | | 26 |
| | **InitialMarginExposure** <*InitlMrgnXpsr*> | [1..*] | ± | | 26 |
| | **Credit** <*Cdt*> | [1..1] | Amount | C1, C2 | 27 |
| | **VariationMarginRequirements** <*VartnMrgnRqrmnts*> | [1..1] | | | 27 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 27 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 28 |
| | **MarginAccountIdentification** <*MrgnAcctId*> | [1..1] | ± | | 28 |

### 3.4.3.1  InitialMarginRequirements <InitlMrgnRqrmnts>

*Presence:* [1..1]

*Definition:* Liability and assets that arise for a clearing member with respect to a central counterparty.

**InitialMarginRequirements <InitlMrgnRqrmnts>** contains the following **InitialMarginRequirement1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InitialMarginExposure** <*InitlMrgnXpsr*> | [1..*] | ± | | 26 |
| | **Credit** <*Cdt*> | [1..1] | Amount | C1, C2 | 27 |

### 3.4.3.1.1  InitialMarginExposure <InitlMrgnXpsr>

*Presence:* [1..*]

*Definition:* Liability a clearing member has to a central counterparty with respect to potential future exposures.

**InitialMarginExposure <InitlMrgnXpsr>** contains the following elements (see <u>"InitialMarginExposure1" on page 233</u> for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | | | 233 |
| | OriginalAmount <*OrgnlAmt*> | [0..1] | Amount | C1, C2 | 234 |
| | ReportingAmount <*RptgAmt*> | [1..1] | Amount | C1, C2 | 234 |
| | Type <*Tp*> | [1..1] | | | 234 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 235 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 236 |
| | CoreIndicator <*CoreInd*> | [1..1] | Indicator | | 237 |

### 3.4.3.1.2 Credit <Cdt>

*Presence:* [1..1]

*Definition:* Total value of any credits offsetable against initial margin requirements at the end of day. For example, net liquidating value of option positions, contingent variation margin, delivery credits.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 3.4.3.2 VariationMarginRequirements <VartnMrgnRqrmnts>

*Presence:* [1..1]

*Definition:* Total change in the mark-to-market value of the margin account from the previous day, net of changes in mark-to-market relating to the entry or exit of derivative positions not entered into at zero mark-to-market (such as option premiums and upsettled upfront fees). Indicates whether the variation margin is paid to clearing members.

**VariationMarginRequirements <VartnMrgnRqrmnts>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 27 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 28 |

### 3.4.3.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 3.4.3.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 3.4.3.3 MarginAccountIdentification <MrgnAcctId>

*Presence:* [1..1]

*Definition:* Identification of account used to calculate margin requirements. Usage: In the context of a central counterparty, if reported at the client level (expected for gross omnibus and individual segregated accounts), will report the Client ID in the Internal ID field and choose 'ClientID' for the CCP Participant ID Type. If reported at the clearing member account level will report the account ID in the Internal ID field and choose 'AccountID' for the CCP Participant ID Type.

**MarginAccountIdentification <MrgnAcctId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification *<Id>* | [1..1] | Text | | 242 |
|    | Description *<Desc>* | [0..1] | Text | | 242 |
|    | Issuer *<Issr>* | [0..1] | Text | | 243 |
|    | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

# 3.4.4 DefaultFundRequirement <DfltFndRqrmnt>

*Presence:* [1..*]

*Definition:* Requirement for a clearing member to post collateral at a central counterparty with respect to a default fund.

**DefaultFundRequirement <DfltFndRqrmnt>** contains the following **DefaultFundRequirement1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **ClearingMemberIdentification** *<ClrMmbId>* | [1..1] | ± | | 29 |
|    | **ServiceIdentification** *<SvcId>* | [0..1] | Text | | 29 |
|    | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 29 |

### 3.4.4.1 ClearingMemberIdentification <ClrMmbId>

*Presence:* [1..1]

*Definition:* Identification of the clearing member.

**ClearingMemberIdentification <ClrMmbId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

### 3.4.4.2 ServiceIdentification <SvcId>

*Presence:* [0..1]

*Definition:* Central counterparty's identification of the service where default fund contributions are made at the service level.

*Datatype:* "Max35Text" on page 288

### 3.4.4.3 Amount <Amt>

*Presence:* [1..1]

*Definition:* Clearing member's pre-funded default fund requirement for the default fund at the central counterparty.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 3.4.5    SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <PlcAndNm> | [0..1] | Text | | 253 |
| | Envelope <Envlp> | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 4      auth.056.001.01 CCPMemberObligationsReportV01

## 4.1      MessageDefinition Functionality

The CCPInvestmentsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty invests the cash balances deposited with it as collateral by its clearing members. Details the source and size of the liquidity requirements CCPs are placing on clearing members as a result of their membership of the CCP.

Outline

The CCPMemberObligationsReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. SettlementAccount

Operational construct used by a central counterparty to define the size of collateral called from a clearing member. Settlement accounts will often be linked to deposit accounts at the central counterparties payment agents.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 4.2    Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPMmbOblgtnsRpt>* | [1..1] | | | |
| | | | | | |
| | **SettlementAccount** *<SttlmAcct>* | [1..*] | | | 33 |
| | **Identification** *<Id>* | [1..1] | ± | | 34 |
| | **EndOfDayInitialMarginCalled** *<EndOfDayInitlMrgnClld>* | [1..1] | | | 34 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 34 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 35 |
| | **EndOfDayVariationMarginCalled** *<EndOfDayVartnMrgnClld>* | [1..1] | | | 35 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 35 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 35 |
| | **EndOfDayDefaultFundCalled** *<EndOfDayDfltFndClld>* | [1..1] | | | 36 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 36 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 36 |
| | **EndOfDaySettlementCalled** *<EndOfDaySttlmClld>* | [1..1] | | | 36 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 37 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 37 |
| | **EndOfDayOtherCalled** *<EndOfDayOthrClld>* | [1..1] | | | 37 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 38 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 38 |
| | **EndOfDayLiquidityCalled** *<EndOfDayLqdtyClld>* | [1..1] | | | 38 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 39 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 39 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C3 | 39 |

## 4.3    Constraints

**C1   ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2   CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3    SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 4.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 4.4.1       SettlementAccount <SttlmAcct>

*Presence:* [1..*]

*Definition:* Operational construct used by a central counterparty to define the size of collateral called from a clearing member. Settlement accounts will often be linked to deposit accounts at the central counterparties payment agents.

**SettlementAccount <SttlmAcct>** contains the following **SettlementAccount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | | 34 |
| | **EndOfDayInitialMarginCalled** <*EndOfDayInitlMrgnClld*> | [1..1] | | | 34 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 34 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 35 |
| | **EndOfDayVariationMarginCalled** <*EndOfDayVartnMrgnClld*> | [1..1] | | | 35 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 35 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 35 |
| | **EndOfDayDefaultFundCalled** <*EndOfDayDfltFndClld*> | [1..1] | | | 36 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 36 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 36 |
| | **EndOfDaySettlementCalled** <*EndOfDaySttlmClld*> | [1..1] | | | 36 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 37 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 37 |
| | **EndOfDayOtherCalled** <*EndOfDayOthrClld*> | [1..1] | | | 37 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 38 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 38 |
| | **EndOfDayLiquidityCalled** <*EndOfDayLqdtyClld*> | [1..1] | | | 38 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 39 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 39 |

### 4.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the settlement account.

**Identification <Id>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 242 |
| | Description <*Desc*> | [0..1] | Text | | 242 |
| | Issuer <*Issr*> | [0..1] | Text | | 243 |
| | SchemeName <*SchmeNm*> | [0..1] | CodeSet | | 243 |

### 4.4.1.2 EndOfDayInitialMarginCalled <EndOfDayInitIMrgnClld>

*Presence:* [1..1]

*Definition:* Total value of initial margin to be called or returned to clearing member the morning following end of day. Indicates whether the clearing member has an obligation to deliver cash to the CCP (true) or receive cash from the CCP (false).

**EndOfDayInitialMarginCalled <EndOfDayInitIMrgnClld>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 34 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 35 |

#### 4.4.1.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 4.4.1.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 4.4.1.3 EndOfDayVariationMarginCalled <EndOfDayVartnMrgnClld>

*Presence:* [1..1]

*Definition:* Total cash receivable (or payable) in the relevant currency based on changes in the mark-to-market of a clearing member's positions, including liabilities (or credits) relating to option premiums, upfront fees or cash calls to cover other mark-to-market exposures where such exposures create a cash payable / receivable from the member. Indicates whether the clearing member has an obligation to deliver cash to the CCP (true) or receive cash from the CCP (false).

**EndOfDayVariationMarginCalled <EndOfDayVartnMrgnClld>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 35 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 35 |

#### 4.4.1.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 4.4.1.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 4.4.1.4 EndOfDayDefaultFundCalled <EndOfDayDfltFndClld>

*Presence:* [1..1]

*Definition:* Total net cash receivable (payable) in the relevant currency that will be called to cover default fund requirements. DF receipts from clearing members are positive, payments to members are negative. Indicates whether the clearing member has an obligation to deliver cash to the CCP (true) or receive cash from the CCP (false).

**EndOfDayDefaultFundCalled <EndOfDayDfltFndClld>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 36 |
|    | **Sign** *<Sgn>* | [1..1] | Indicator | | 36 |

#### 4.4.1.4.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 4.4.1.4.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 4.4.1.5 EndOfDaySettlementCalled <EndOfDaySttlmClld>

*Presence:* [1..1]

*Definition:* Total cash receivable (or payable) in the relevant currency arising from settlement or delivery obligations of a Clearing Member positions where such obligations arise in the payment system of the CCP. Indicates whether the clearing member has an obligation to deliver cash to the CCP (true) or receive cash from the CCP (false).

**EndOfDaySettlementCalled <EndOfDaySttlmClld>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 37 |
|    | **Sign** *<Sgn>* | [1..1] | Indicator | | 37 |

### 4.4.1.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 4.4.1.5.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 4.4.1.6 EndOfDayOtherCalled <EndOfDayOthrClld>

*Presence:* [1..1]

*Definition:* Other cash receivable (payables) in the relevant currency that will be called from or paid to the Clearing Member by the CCP. Such obligations may include exchange/clearing fees, and interest on margin interest on mark-to-market, coupon payments (including such payments called and settled by a securities settlement system). Indicates whether the clearing member has an obligation to deliver cash to the CCP (true) or receive cash from the CCP (false).

**EndOfDayOtherCalled <EndOfDayOthrClld>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 38 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 38 |

### 4.4.1.6.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 4.4.1.6.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 4.4.1.7 EndOfDayLiquidityCalled <EndOfDayLqdtyClld>

*Presence:* [1..1]

*Definition:* Net cash receivables (payable) that will be called/paid by the CCP to the clearing member in the relevant currency. If the amount represents a credit for the clearing member, the net cash amount due to be delivered on the reporting date and/or returnable on demand by the Clearing Member. Indicates whether the clearing member has an obligation to deliver cash to the CCP (true) or receive cash from the CCP (false).

**EndOfDayLiquidityCalled <EndOfDayLqdtyClld>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 39 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 39 |

### 4.4.1.7.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

    The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

    The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

    Note: The decimal separator is a dot.

### 4.4.1.7.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

## 4.4.2          SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
|    | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 5 auth.057.001.02 CCPPortfolioStressTestingDefinitionReportV02

## 5.1 MessageDefinition Functionality

The CCPPortfolioStressTestingDefinitionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty defines stress scenarios used to stress clearing member portfolios.

Outline

The CCPPortfolioStressTestingDefinitionReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ScenarioDefinition

Contains high level data on a stress scenario being applied to portfolios in order to calculate stress losses.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 5.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPPrtflStrssTstgDefRpt>* | [1..1] | | | |
| | | | | | |
| | **ScenarioDefinition** *<ScnroDef>* | [1..*] | | | 42 |
| | **Identification** *<Id>* | [1..1] | ± | | 42 |
| | **ScenarioType** *<ScnroTp>* | [1..1] | CodeSet | | 43 |
| | **StrategyStressType** *<StrtgyStrssTp>* | [1..1] | CodeSet | | 43 |
| | **StressItem** *<StrssItm>* | [1..*] | | | 43 |
| | **StressProduct** *<StrssPdct>* | [1..1] | | | 44 |
| {Or | **Product** *<Pdct>* | [1..1] | ± | | 44 |
| Or | **Strategy** *<Strtgy>* | [1..1] | ± | | 45 |
| Or} | **RiskFactor** *<RskFctr>* | [1..1] | ± | | 45 |
| | **Description** *<Desc>* | [0..1] | Text | | 45 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C1 | 45 |

# 5.3 Constraints

**C1 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 5.4.1 ScenarioDefinition <ScnroDef>

*Presence:* [1..*]

*Definition:* Contains high level data on a stress scenario being applied to portfolios in order to calculate stress losses.

**ScenarioDefinition <ScnroDef>** contains the following **ScenarioDefinition2** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** *<Id>* | [1..1] | ± | | 42 |
| | **ScenarioType** *<ScnroTp>* | [1..1] | CodeSet | | 43 |
| | **StrategyStressType** *<StrtgyStrssTp>* | [1..1] | CodeSet | | 43 |
| | **StressItem** *<StrssItm>* | [1..*] | | | 43 |
| | **StressProduct** *<StrssPdct>* | [1..1] | | | 44 |
| {Or | **Product** *<Pdct>* | [1..1] | ± | | 44 |
| Or | **Strategy** *<Strtgy>* | [1..1] | ± | | 45 |
| Or} | **RiskFactor** *<RskFctr>* | [1..1] | ± | | 45 |
| | **Description** *<Desc>* | [0..1] | Text | | 45 |

### 5.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the stress scenario.

**Identification <Id>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

### 5.4.1.2 ScenarioType <ScnroTp>

*Presence:* [1..1]

*Definition:* Indicates whether the scenario is based on a historical event or a hypothetical scenario.

*Datatype:* "ScenarioType1Code" on page 277

| CodeName | Name | Definition |
|---|---|---|
| HIST | Historical | Scenario that replays an event that occurred in the past, including antithetic historical scenarios. |
| HYPT | Hypothetical | Scenario that is defined by a hypothetical or theoretical event that may happen in the future. |

### 5.4.1.3 StrategyStressType <StrtgyStrssTp>

*Presence:* [1..1]

*Definition:* Indicates how the scenario stresses the curve.

*Datatype:* "StrategyStressType1Code" on page 278

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flex | Scenario, either by design or otherwise, that primarily tests the sensitivity of a portfolio of derivatives with a common underlying to differences in the valuation of such derivatives caused by differences in the maturity of such contracts. Typically, flex scenarios are aimed at stressing the valuation of portfolios that are insensitive to small movements in an underlying but sensitive to differences in the reaction of such portfolios in time space. For instance, calendar spreads or flattening or steeping positions in interest rate space. |
| PRLL | Parallel | Scenario, either by design or otherwise, that primarily tests the sensitivity of a portfolio of derivatives to changes in the value of a common underlying. For example as parallel shift of an interest rate curve. |
| SPRD | Spread | Scenario, either by design or otherwise, that primarily tests the sensitivity of a portfolio of derivatives with differing, but correlated underlyings. Typically, spread scenarios are aimed at stressing the valuation of portfolios that are insensitive to small co-movements in a set of underlyings but sensitive to differences in the reaction of such portfolios to breakdowns in historical correlations or covariance. |

### 5.4.1.4 StressItem <StrssItm>

*Presence:* [1..*]

*Definition:* Information relating to at least one major representative product.

**StressItem <StrssItm>** contains the following **StressItem1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | **StressProduct** <*StrssPdct*> | [1..1] |  |  | 44 |
| {Or | **Product** <*Pdct*> | [1..1] | ± |  | 44 |
| Or | **Strategy** <*Strtgy*> | [1..1] | ± |  | 45 |
| Or} | **RiskFactor** <*RskFctr*> | [1..1] | ± |  | 45 |

### 5.4.1.4.1 StressProduct <StrssPdct>

*Presence:* [1..1]

*Definition:* Set of information relating to major representative product being stressed under the stress scenario.

**StressProduct <StrssPdct>** contains one of the following **StressItem1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Product** <*Pdct*> | [1..1] | ± |  | 44 |
| Or | **Strategy** <*Strtgy*> | [1..1] | ± |  | 45 |
| Or} | **RiskFactor** <*RskFctr*> | [1..1] | ± |  | 45 |

### 5.4.1.4.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Identification and stress size of the major representative product.

**Product <Pdct>** contains the following elements (see <u>"StressedProduct1" on page 248</u> for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | Identification <*Id*> | [1..1] | ± |  | 249 |
|  | MaximumStressSize <*MaxStrssSz*> | [1..1] |  |  | 249 |
| {Or | Relative <*Rltv*> | [1..1] | Rate |  | 250 |
| Or} | Absolute <*Abs*> | [1..1] |  |  | 250 |
|  | Unit <*Unit*> | [1..1] | Text |  | 250 |
|  | Quantity <*Qty*> | [1..1] | Quantity |  | 250 |
|  | MinimumStressSize <*MinStrssSz*> | [1..1] |  |  | 250 |
| {Or | Relative <*Rltv*> | [1..1] | Rate |  | 250 |
| Or} | Absolute <*Abs*> | [1..1] |  |  | 251 |
|  | Unit <*Unit*> | [1..1] | Text |  | 251 |
|  | Quantity <*Qty*> | [1..1] | Quantity |  | 251 |

### 5.4.1.4.1.2  Strategy <Strtgy>

*Presence:* [1..1]

*Definition:* Assumed stress move for a set of financial instruments defined by a common trading strategy.

**Strategy <Strtgy>** contains the following elements (see "Strategy1" on page 247 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
|    | Identification <Id>    | [1..1] | Text |  | 247 |
|    | StressSize <StrssSz>   | [1..1] |      |  | 247 |
| {Or | Relative <Rltv>       | [1..1] | Rate |  | 248 |
| Or} | Absolute <Abs>        | [1..1] |      |  | 248 |
|    | Unit <Unit>           | [1..1] | Text |  | 248 |
|    | Quantity <Qty>        | [1..1] | Quantity |  | 248 |

### 5.4.1.4.1.3  RiskFactor <RskFctr>

*Presence:* [1..1]

*Definition:* Variable, index, benchmark or other price used in the valuation of a financial instrument.

**RiskFactor <RskFctr>** contains the following elements (see "RiskFactor1" on page 251 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
|    | Identification <Id>    | [1..1] | Text |  | 251 |
|    | StressSize <StrssSz>   | [1..1] |      |  | 251 |
| {Or | Relative <Rltv>       | [1..1] | Rate |  | 252 |
| Or} | Absolute <Abs>        | [1..1] |      |  | 252 |
|    | Unit <Unit>           | [1..1] | Text |  | 252 |
|    | Quantity <Qty>        | [1..1] | Quantity |  | 252 |

## 5.4.1.5  Description <Desc>

*Presence:* [0..1]

*Definition:* Long description of the scenario.

*Datatype:* "Max2000Text" on page 287

# 5.4.2      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
|    | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 6 auth.058.001.01 CCPPortfolioStressTestingResultReportV01

## 6.1 MessageDefinition Functionality

The CCPPortfolioStressTestingResultReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the results of the stress testing carried out by the central counterparty on clearing member positions.

Outline

The CCPPortfolioStressTestingResultReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ScenarioStressTestResult

   Identification of the stressed account, and data on the simulated profits and losses resulting from the application of a stress test scenario to the positions in a cleared portfolio.

B. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

## 6.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPPrtflStrssTstgRsltRpt>* | [1..1] | | | |
| | | | | | |
| | **ScenarioStressTestResult** *<ScnroStrssTstRslt>* | [1..*] | | | 48 |
| | **Identification** *<Id>* | [1..1] | ± | | 49 |
| | **PortfolioStressTestResult** *<PrtflStrssTstRslt>* | [1..*] | | | 49 |
| | **PortfolioIdentification** *<PrtflId>* | [1..1] | ± | | 49 |
| | **StressLoss** *<StrssLoss>* | [1..1] | | | 50 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 50 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 50 |
| | **RawStressLoss** *<RawStrssLoss>* | [0..1] | | | 51 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 51 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 51 |
| | **Cover1Flag** *<Cover1Flg>* | [1..1] | Indicator | | 51 |
| | **Cover2Flag** *<Cover2Flg>* | [1..1] | Indicator | | 52 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C3 | 52 |

## 6.3    Constraints

**C1    ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2    CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3    SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 6.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 6.4.1    ScenarioStressTestResult <ScnroStrssTstRslt>

*Presence:* [1..*]

*Definition:* Identification of the stressed account, and data on the simulated profits and losses resulting from the application of a stress test scenario to the positions in a cleared portfolio.

**ScenarioStressTestResult <ScnroStrssTstRslt>** contains the following **ScenarioStressTestResult1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | **Identification** <*Id*> | [1..1] | ± |  | 49 |
|  | **PortfolioStressTestResult** <*PrtflStrssTstRslt*> | [1..*] |  |  | 49 |
|  | **PortfolioIdentification** <*PrtflId*> | [1..1] | ± |  | 49 |
|  | **StressLoss** <*StrssLoss*> | [1..1] |  |  | 50 |
|  | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 50 |
|  | **Sign** <*Sgn*> | [1..1] | Indicator |  | 50 |
|  | **RawStressLoss** <*RawStrssLoss*> | [0..1] |  |  | 51 |
|  | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 51 |
|  | **Sign** <*Sgn*> | [1..1] | Indicator |  | 51 |
|  | **Cover1Flag** <*Cover1Flg*> | [1..1] | Indicator |  | 51 |
|  | **Cover2Flag** <*Cover2Flg*> | [1..1] | Indicator |  | 52 |

### 6.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the stressed account.

**Identification <Id>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification <*Id*> | [1..1] | Text | | 243 |
| | Description <*Desc*> | [0..1] | Text | | 244 |
| | Issuer <*Issr*> | [0..1] | Text | | 244 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 244 |

### 6.4.1.2 PortfolioStressTestResult <PrtflStrssTstRslt>

*Presence:* [1..*]

*Definition:* Result from the application of a stress test scenario to the positions in a cleared portfolio.

**PortfolioStressTestResult <PrtflStrssTstRslt>** contains the following **PortfolioStressTestResult1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **PortfolioIdentification** <*PrtflId*> | [1..1] | ± | | 49 |
| | **StressLoss** <*StrssLoss*> | [1..1] | | | 50 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 50 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 50 |
| | **RawStressLoss** <*RawStrssLoss*> | [0..1] | | | 51 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 51 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 51 |
| | **Cover1Flag** <*Cover1Flg*> | [1..1] | Indicator | | 51 |
| | **Cover2Flag** <*Cover2Flg*> | [1..1] | Indicator | | 52 |

#### 6.4.1.2.1 PortfolioIdentification <PrtflId>

*Presence:* [1..1]

*Definition:* Identification of the portfolio.

**PortfolioIdentification <PrtflId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 242 |
| | Description <*Desc*> | [0..1] | Text | | 242 |
| | Issuer <*Issr*> | [0..1] | Text | | 243 |
| | SchemeName <*SchmeNm*> | [0..1] | CodeSet | | 243 |

### 6.4.1.2.2 StressLoss <StrssLoss>

*Presence:* [1..1]

*Definition:* Calculated stress loss over the initial margin requirement, as used in the calculation of stress testing losses to size the default fund. Indicates whether the portfolio experienced a stress loss greater than initial margin.

**StressLoss <StrssLoss>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 50 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 50 |

#### 6.4.1.2.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

   The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

   The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

   Note: The decimal separator is a dot.

#### 6.4.1.2.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 6.4.1.2.3 RawStressLoss <RawStrssLoss>

*Presence:* [0..1]

*Definition:* Calculated raw stress loss, as used in the calculation of stress testing losses to size the default fund. Indicates whether the portfolio experienced a stress loss.

**RawStressLoss <RawStrssLoss>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 51 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 51 |

#### 6.4.1.2.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 6.4.1.2.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 6.4.1.2.4 Cover1Flag <Cover1Flg>

*Presence:* [1..1]

*Definition:* Indicates whether the stress loss over initial margin under this scenario for the clearing member of which the corresponding account is an account, is the largest stress over initial margin used to size the default fund.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 6.4.1.2.5 Cover2Flag <Cover2Flg>

*Presence:* [1..1]

*Definition:* Indicates whether the stress loss over initial margin under this scenario for the clearing member of which the corresponding account is an account, is the second largest stress over initial margin used to size the default fund.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

# 6.4.2      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | PlaceAndName *<PlcAndNm>* | [0..1] | Text |  | 253 |
|    | Envelope *<Envlp>* | [1..1] | (External Schema) |  | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 7   auth.059.001.02 CCPIncomeStatementAndCapitalAdequacyReportV02

## 7.1   MessageDefinition Functionality

The CCPIncomeStatementAndCapitalAdequacyReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the financial performance and regulatory capital holdings of the central counterparty.

V02 adds a clearing member id to break down the ClrFees by the clearing member from whom the fee income is being received. The change is motivated by a supervisory need to understand from which jurisdictions clearing fees are paid to the CCP.

Outline

The CCPIncomeStatementAndCapitalAdequacyReportV02 MessageDefinition is composed of 6 MessageBuildingBlocks:

A.  IncomeStatement

Income statement of the CCP.

B.  CapitalRequirements

Report of the breakdown of the components for the capital requirement for central counterparty.

C.  TotalCapital

Sum of the CCP's capital requirements for operational expenses; for winding down or restructuring its activities; for overall operational and legal risk; for uncovered credit, counterparty credit and market risks and business risks.

D.  LiquidFinancialResources

Total capital resources invested in liquid financial resources.

E.  HypotheticalCapitalMeasure

Hypothetical capital requirement due to counterparty credit risk exposures to all clearing members.

F.  SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 7.2    Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPIncmStmtAndCptlAdqcyRpt>* | [1..1] | | | |
| | | | | | |
| | **IncomeStatement** *<IncmStmt>* | [1..1] | | | 55 |
| | **ClearingMemberFee** *<ClrMmbFee>* | [1..*] | | | 56 |
| | **ClearingMemberIdentification** *<ClrMmbId>* | [1..1] | | | 57 |
| {Or | **LEI** *<LEI>* | [1..1] | IdentifierSet | | 57 |
| Or} | **Proprietary** *<Prtry>* | [1..1] | ± | | 57 |
| | **ClearingFee** *<ClrFee>* | [1..1] | Amount | C1, C2 | 57 |
| | **OtherOperatingRevenue** *<OthrOprgRvn>* | [1..1] | Amount | C1, C2 | 58 |
| | **OperatingExpenses** *<OprgExpnss>* | [1..1] | Amount | C1, C2 | 58 |
| | **OperatingProfitOrLoss** *<OprgPrftOrLoss>* | [1..1] | | | 59 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 59 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 59 |
| | **NetInterestIncome** *<NetIntrstIncm>* | [1..1] | Amount | C1, C2 | 59 |
| | **OtherNonOperatingRevenue** *<OthrNonOprgRvn>* | [1..1] | Amount | C1, C2 | 60 |
| | **NonOperatingExpenses** *<NonOprgExpnss>* | [1..1] | Amount | C1, C2 | 60 |
| | **PreTaxProfitOrLoss** *<PreTaxPrftOrLoss>* | [1..1] | | | 61 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 61 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 61 |
| | **PostTaxProfitOrLoss** *<PstTaxPrftOrLoss>* | [1..1] | | | 62 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 62 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 62 |
| | **CapitalRequirements** *<CptlRqrmnts>* | [1..1] | | | 62 |
| | **WindingDownOrRestructuringRisk** *<WndgDwnOrRstrgRsk>* | [1..1] | Amount | C1, C2 | 63 |
| | **OperationalAndLegalRisk** *<OprlAndLglRsk>* | [1..1] | Amount | C1, C2 | 63 |
| | **CreditRisk** *<CdtRsk>* | [1..1] | Amount | C1, C2 | 64 |
| | **CounterPartyRisk** *<CntrPtyRsk>* | [1..1] | Amount | C1, C2 | 64 |
| | **MarketRisk** *<MktRsk>* | [1..1] | Amount | C1, C2 | 65 |
| | **BusinessRisk** *<BizRsk>* | [1..1] | Amount | C1, C2 | 65 |
| | **NotificationBuffer** *<NtfctnBffr>* | [0..1] | Rate | | 65 |
| | **TotalCapital** *<TtlCptl>* | [1..1] | Amount | C1, C2 | 65 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LiquidFinancialResources** *<LqdFinRsrcs>* | [1..1] | Amount | C1, C2 | 66 |
| | **HypotheticalCapitalMeasure** *<HpthtclCptlMeasr>* | [1..*] | | | 66 |
| |   **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 67 |
| |   **DefaultWaterfallIdentification** *<DfltWtrfllId>* | [1..1] | Text | | 67 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C3 | 67 |

# 7.3    Constraints

**C1**    **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2**    **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3**    **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 7.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 7.4.1    IncomeStatement <IncmStmt>

*Presence:* [1..1]

*Definition:* Income statement of the CCP.

**IncomeStatement <IncmStmt>** contains the following **IncomeStatement2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClearingMemberFee** <*ClrMmbFee*> | [1..*] | | | 56 |
| | **ClearingMemberIdentification** <*ClrMmbId*> | [1..1] | | | 57 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 57 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 57 |
| | **ClearingFee** <*ClrFee*> | [1..1] | Amount | C1, C2 | 57 |
| | **OtherOperatingRevenue** <*OthrOprgRvn*> | [1..1] | Amount | C1, C2 | 58 |
| | **OperatingExpenses** <*OprgExpnss*> | [1..1] | Amount | C1, C2 | 58 |
| | **OperatingProfitOrLoss** <*OprgPrftOrLoss*> | [1..1] | | | 59 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 59 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 59 |
| | **NetInterestIncome** <*NetIntrstIncm*> | [1..1] | Amount | C1, C2 | 59 |
| | **OtherNonOperatingRevenue** <*OthrNonOprgRvn*> | [1..1] | Amount | C1, C2 | 60 |
| | **NonOperatingExpenses** <*NonOprgExpnss*> | [1..1] | Amount | C1, C2 | 60 |
| | **PreTaxProfitOrLoss** <*PreTaxPrftOrLoss*> | [1..1] | | | 61 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 61 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 61 |
| | **PostTaxProfitOrLoss** <*PstTaxPrftOrLoss*> | [1..1] | | | 62 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 62 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 62 |

## 7.4.1.1 ClearingMemberFee <ClrMmbFee>

*Presence:* [1..*]

*Definition:* Specifies the clearing fees recorded in month-end management reporting for the financial year-to-date.

**ClearingMemberFee <ClrMmbFee>** contains the following **ClearingMemberFee1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClearingMemberIdentification** <*ClrMmbId*> | [1..1] | | | 57 |
| {Or | **LEI** <*LEI*> | [1..1] | IdentifierSet | | 57 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 57 |
| | **ClearingFee** <*ClrFee*> | [1..1] | Amount | C1, C2 | 57 |

#### 7.4.1.1.1 ClearingMemberIdentification <ClrMmbId>

*Presence:* [1..1]

*Definition:* Identification of the clearing member.

**ClearingMemberIdentification <ClrMmbId>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| {Or | **LEI** *<LEI>* | [1..1] | IdentifierSet | | 57 |
| Or} | **Proprietary** *<Prtry>* | [1..1] | ± | | 57 |

##### 7.4.1.1.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

##### 7.4.1.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

#### 7.4.1.1.2 ClearingFee <ClrFee>

*Presence:* [1..1]

*Definition:* Charges related to the clearing.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 7.4.1.2  OtherOperatingRevenue <OthrOprgRvn>

*Presence:* [1..1]

*Definition:* Other operating revenue recorded in month-end management reporting for the financial year-to-date.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 7.4.1.3  OperatingExpenses <OprgExpnss>

*Presence:* [1..1]

*Definition:* Operating expenses recorded in month-end management reporting for the financial year-to-date.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 7.4.1.4 OperatingProfitOrLoss <OprgPrftOrLoss>

*Presence:* [1..1]

*Definition:* Indicates the operating profit (true) or loss (false) recorded in the month-end management reporting for the financial year-to-date.

**OperatingProfitOrLoss <OprgPrftOrLoss>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 59 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 59 |

### 7.4.1.4.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

• **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 7.4.1.4.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

• *Meaning When True:* Plus

• *Meaning When False:* Minus

### 7.4.1.5 NetInterestIncome <NetIntrstIncm>

*Presence:* [1..1]

*Definition:* Net interest income recorded in month-end management reporting for the financial year-to-date.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.1.6 OtherNonOperatingRevenue <OthrNonOprgRvn>

*Presence:* [1..1]

*Definition:* Other non-operating revenue recorded in month-end management reporting for the financial year-to-date.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.1.7 NonOperatingExpenses <NonOprgExpnss>

*Presence:* [1..1]

*Definition:* Non-operating expenses recorded in month-end management reporting for the financial year-to-date.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 7.4.1.8 PreTaxProfitOrLoss <PreTaxPrftOrLoss>

*Presence:* [1..1]

*Definition:* Indicates the pre-tax profit (true) or loss (false) recorded in month-end management reporting for the financial year-to-date.

**PreTaxProfitOrLoss <PreTaxPrftOrLoss>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 61 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 61 |

### 7.4.1.8.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 7.4.1.8.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 7.4.1.9 PostTaxProfitOrLoss <PstTaxPrftOrLoss>

*Presence:* [1..1]

*Definition:* Indicates the post-tax profit (true) or loss (false) recorded in month-end management reporting for the financial year-to-date.

**PostTaxProfitOrLoss <PstTaxPrftOrLoss>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 62 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 62 |

### 7.4.1.9.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.1.9.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

## 7.4.2     CapitalRequirements <CptlRqrmnts>

*Presence:* [1..1]

*Definition:* Report of the breakdown of the components for the capital requirement for central counterparty.

CapitalRequirements **<CptlRqrmnts>** contains the following **CapitalRequirement1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WindingDownOrRestructuringRisk** *<WndgDwnOrRstrgRsk>* | [1..1] | Amount | C1, C2 | 63 |
| | **OperationalAndLegalRisk** *<OprlAndLglRsk>* | [1..1] | Amount | C1, C2 | 63 |
| | **CreditRisk** *<CdtRsk>* | [1..1] | Amount | C1, C2 | 64 |
| | **CounterPartyRisk** *<CntrPtyRsk>* | [1..1] | Amount | C1, C2 | 64 |
| | **MarketRisk** *<MktRsk>* | [1..1] | Amount | C1, C2 | 65 |
| | **BusinessRisk** *<BizRsk>* | [1..1] | Amount | C1, C2 | 65 |
| | **NotificationBuffer** *<NtfctnBffr>* | [0..1] | Rate | | 65 |

## 7.4.2.1 WindingDownOrRestructuringRisk <WndgDwnOrRstrgRsk>

*Presence:* [1..1]

*Definition:* Indicates the capital necessary to cover the winding down or restructuring of activities.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 7.4.2.2 OperationalAndLegalRisk <OprlAndLglRsk>

*Presence:* [1..1]

*Definition:* Indicates the capital necessary to cover the overall operational and legal risks.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.2.3 CreditRisk <CdtRsk>

*Presence:* [1..1]

*Definition:* Indicates the capital necessary to cover credit risks not already covered by other financial resources, such as risks stemming from clearing activity.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.2.4 CounterPartyRisk <CntrPtyRsk>

*Presence:* [1..1]

*Definition:* Indicates the capital necessary to cover counterparty credit risks not already covered by other financial resources, such as risks stemming from clearing activity.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.2.5 MarketRisk <MktRsk>

*Presence:* [1..1]

*Definition:* Indicates the capital necessary to cover counterparty market risks not already covered by other financial resources, such as risks stemming from clearing activity.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.2.6 BusinessRisk <BizRsk>

*Presence:* [1..1]

*Definition:* Indicates the capital necessary to cover business risk.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.2.7 NotificationBuffer <NtfctnBffr>

*Presence:* [0..1]

*Definition:* Indicates the percentage above 100 percent of the CCP's required capital requiring notification to the CCP's National Competent Authority threshold.

*Datatype:* "BaseOneRate" on page 286

## 7.4.3     TotalCapital <TtlCptl>

*Presence:* [1..1]

*Definition:* Sum of the CCP's capital requirements for operational expenses; for winding down or restructuring its activities; for overall operational and legal risk; for uncovered credit, counterparty credit and market risks and business risks.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

# 7.4.4 LiquidFinancialResources <LqdFinRsrcs>

*Presence:* [1..1]

*Definition:* Total capital resources invested in liquid financial resources.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

# 7.4.5 HypotheticalCapitalMeasure <HpthtclCptlMeasr>

*Presence:* [1..*]

*Definition:* Hypothetical capital requirement due to counterparty credit risk exposures to all clearing members.

**HypotheticalCapitalMeasure <HpthtclCptlMeasr>** contains the following
**HypotheticalCapitalMeasure1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|-------------------------|-------|------|-------------|------|
|    | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 67 |
|    | **DefaultWaterfallIdentification** <DfltWtrflId> | [1..1] | Text | | 67 |

### 7.4.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Indicates the amount of the total capital requirement all the clearing members are required to hold against their default fund contributions to a central counterparty.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 7.4.5.2 DefaultWaterfallIdentification <DfltWtrflId>

*Presence:* [1..1]

*Definition:* Unique internal identifier for each default waterfall at the central counterparty.

*Datatype:* "Max35Text" on page 288

# 7.4.6      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|-------------------------|-------|------|-------------|------|
|    | PlaceAndName <PlcAndNm> | [0..1] | Text | | 253 |
|    | Envelope <Envlp> | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 8     auth.060.001.02 CCPDailyCashFlowsReportV02

## 8.1     MessageDefinition Functionality

The CCPDailyCashFlowsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the operational performance and exposures that occurred in a central counterparty payment system.

Outline

The CCPDailyCashFlowsReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ConcentrationAgent

Deposit taking institution with which a central counterparty has accounts used to concentrate cash funds before or after investment.

B. SettlementAgent

Agent used by a central counterparty to allow for the convenient settlement of obligations between a central counterparty and a clearing member, typically in commercial bank money.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 8.2    Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPDalyCshFlowsRpt>* | [1..1] | | | |
| | | | | | |
| | **ConcentrationAgent** *<CncntrtnAgt>* | [1..*] | | | 71 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 71 |
| | **Account** *<Acct>* | [1..*] | | | 71 |
| | **InFlow** *<InFlow>* | [1..1] | ± | | 72 |
| | **OutFlow** *<OutFlow>* | [1..1] | ± | | 72 |
| | **EndOfDay** *<EndOfDay>* | [1..1] | | | 73 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 73 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 73 |
| | **PeakCredit** *<PeakCdt>* | [1..1] | Amount | C1, C2 | 74 |
| | **PeakDebit** *<PeakDbt>* | [1..1] | Amount | C1, C2 | 74 |
| | **LatePaymentConfirmation** *<LatePmtConf>* | [1..1] | Text | | 74 |
| | **SettlementAgent** *<SttlmAgt>* | [1..*] | | | 75 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 75 |
| | **Account** *<Acct>* | [1..*] | | | 75 |
| | **Currency** *<Ccy>* | [1..1] | CodeSet | C1 | 75 |
| | **NetPayment** *<NetPmt>* | [1..1] | ± | | 76 |
| | **GrossCredits** *<GrssCdts>* | [1..1] | Amount | | 76 |
| | **GrossDebits** *<GrssDbts>* | [1..1] | Amount | | 76 |
| | **LatePaymentConfirmation** *<LatePmtConf>* | [1..1] | Text | | 76 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C3 | 76 |

# 8.3    Constraints

**C1    ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2    CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

     **C3**     **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 8.4     Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 8.4.1     ConcentrationAgent <CncntrtnAgt>

*Presence:* [1..*]

*Definition:* Deposit taking institution with which a central counterparty has accounts used to concentrate cash funds before or after investment.

**ConcentrationAgent <CncntrtnAgt>** contains the following **ConcentrationAgent1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 71 |
| | **Account** <*Acct*> | [1..*] | | | 71 |
| | **InFlow** <*InFlow*> | [1..1] | ± | | 72 |
| | **OutFlow** <*OutFlow*> | [1..1] | ± | | 72 |
| | **EndOfDay** <*EndOfDay*> | [1..1] | | | 73 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 73 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 73 |
| | **PeakCredit** <*PeakCdt*> | [1..1] | Amount | C1, C2 | 74 |
| | **PeakDebit** <*PeakDbt*> | [1..1] | Amount | C1, C2 | 74 |
| | **LatePaymentConfirmation** <*LatePmtConf*> | [1..1] | Text | | 74 |

### 8.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the concentration agent.

*Datatype:* "LEIIdentifier" on page 284

### 8.4.1.2 Account <Acct>

*Presence:* [1..*]

*Definition:* Inflows and outflows to and from the CCP's concentration accounts aggregated across all business lines / waterfalls.

**Account <Acct>** contains the following **ConcentrationAccount1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|-------------------------|-------|------|-------------|------|
| | **InFlow** <InFlow> | [1..1] | ± | | 72 |
| | **OutFlow** <OutFlow> | [1..1] | ± | | 72 |
| | **EndOfDay** <EndOfDay> | [1..1] | | | 73 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 73 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 73 |
| | **PeakCredit** <PeakCdt> | [1..1] | Amount | C1, C2 | 74 |
| | **PeakDebit** <PeakDbt> | [1..1] | Amount | C1, C2 | 74 |
| | **LatePaymentConfirmation** <LatePmtConf> | [1..1] | Text | | 74 |

### 8.4.1.2.1 InFlow <InFlow>

*Presence:* [1..1]

*Definition:* Indicates inflows into the account.

**InFlow <InFlow>** contains the following elements (see <u>"Flows1" on page 254</u> for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|-------------------------|-------|------|-------------|------|
| | PaymentBankFlows <PmtBkFlows> | [1..1] | | | 254 |
| | Amount <Amt> | [1..1] | Amount | C1, C2 | 255 |
| | Sign <Sgn> | [1..1] | Indicator | | 255 |
| | InvestmentFlows <InvstmtFlows> | [1..1] | | | 255 |
| | Amount <Amt> | [1..1] | Amount | C1, C2 | 256 |
| | Sign <Sgn> | [1..1] | Indicator | | 256 |

### 8.4.1.2.2 OutFlow <OutFlow>

*Presence:* [1..1]

*Definition:* Indicates outflows out of the account.

**OutFlow <OutFlow>** contains the following elements (see "Flows1" on page 254 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PaymentBankFlows <PmtBkFlows> | [1..1] | | | 254 |
| |   Amount <Amt> | [1..1] | Amount | C1, C2 | 255 |
| |   Sign <Sgn> | [1..1] | Indicator | | 255 |
| | InvestmentFlows <InvstmtFlows> | [1..1] | | | 255 |
| |   Amount <Amt> | [1..1] | Amount | C1, C2 | 256 |
| |   Sign <Sgn> | [1..1] | Indicator | | 256 |

### 8.4.1.2.3 EndOfDay <EndOfDay>

*Presence:* [1..1]

*Definition:* Indicates end of day cash balance on the account.

**EndOfDay <EndOfDay>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 73 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 73 |

#### 8.4.1.2.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 8.4.1.2.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 8.4.1.2.4 PeakCredit <PeakCdt>

*Presence:* [1..1]

*Definition:* Indicates peak credit balance on the account.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 8.4.1.2.5 PeakDebit <PeakDbt>

*Presence:* [1..1]

*Definition:* Indicates peak debit balance on the account.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 8.4.1.2.6 LatePaymentConfirmation <LatePmtConf>

*Presence:* [1..1]

*Definition:* Number of concentration account pay-ins breaching the allowed time between instruction and confirmation. Usage: nil returns to be included for late payment confirmations in all cleared currencies.

*Datatype:* "Max10NumericText" on page 287

# 8.4.2          SettlementAgent <SttlmAgt>

*Presence:* [1..*]

*Definition:* Agent used by a central counterparty to allow for the convenient settlement of obligations between a central counterparty and a clearing member, typically in commercial bank money.

**SettlementAgent <SttlmAgt>** contains the following **SettlementAgent2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 75 |
| | **Account** <*Acct*> | [1..*] | | | 75 |
| | **Currency** <*Ccy*> | [1..1] | CodeSet | C1 | 75 |
| | **NetPayment** <*NetPmt*> | [1..1] | ± | | 76 |
| | **GrossCredits** <*GrssCdts*> | [1..1] | Amount | | 76 |
| | **GrossDebits** <*GrssDbts*> | [1..1] | Amount | | 76 |
| | **LatePaymentConfirmation** <*LatePmtConf*> | [1..1] | Text | | 76 |

## 8.4.2.1  Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the settlement agent.

*Datatype:* "LEIIdentifier" on page 284

## 8.4.2.2  Account <Acct>

*Presence:* [1..*]

*Definition:* CCP's account at the settlement agent.

**Account <Acct>** contains the following **PaymentAccount4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Currency** <*Ccy*> | [1..1] | CodeSet | C1 | 75 |
| | **NetPayment** <*NetPmt*> | [1..1] | ± | | 76 |
| | **GrossCredits** <*GrssCdts*> | [1..1] | Amount | | 76 |
| | **GrossDebits** <*GrssDbts*> | [1..1] | Amount | | 76 |
| | **LatePaymentConfirmation** <*LatePmtConf*> | [1..1] | Text | | 76 |

## 8.4.2.2.1  Currency <Ccy>

*Presence:* [1..1]

*Definition:* Specifies the currency of the account

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 263

**Constraints**

- **ActiveCurrency**

    The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 8.4.2.2.2 NetPayment <NetPmt>

*Presence:* [1..1]

*Definition:* Total value of actual flows to and from clearing members via payment banks in the embedded system in each currency.

**NetPayment <NetPmt>** contains the following elements (see "AmountAndDirection86" on page 214 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | | 214 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 214 |

### 8.4.2.2.3 GrossCredits <GrssCdts>

*Presence:* [1..1]

*Definition:* Total value of flows from clearing members via payment banks in the embedded system in each currency.

*Datatype:* "ImpliedCurrencyAndAmount" on page 262

### 8.4.2.2.4 GrossDebits <GrssDbts>

*Presence:* [1..1]

*Definition:* Total value of flows to clearing members via payment banks in the embedded system in each currency.

*Datatype:* "ImpliedCurrencyAndAmount" on page 262

### 8.4.2.2.5 LatePaymentConfirmation <LatePmtConf>

*Presence:* [1..1]

*Definition:* Number of payment bank account pay-ins breaching the allowed time between instruction and confirmation. Usage: nil returns to be included for late payment confirmations in all cleared currencies.

*Datatype:* "Max10NumericText" on page 287

## 8.4.3    SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | PlaceAndName <PlcAndNm> | [0..1] | Text |  | 253 |
|  | Envelope <Envlp> | [1..1] | (External Schema) |  | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 9    auth.061.001.02 CCPInvestmentsReportV02

## 9.1    MessageDefinition Functionality

The CCPInvestmentsReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty invests the cash balances deposited with it as collateral by its clearing members.

Outline

The CCPInvestmentsReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A.  Investment

Specifies a financial instrument purchased by a central counterparty using clearing member assets.

B.  SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 9.2    Structure

| Or | MessageElement/BuildingBlock<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPInvstmtsRpt>* | [1..1] | | | |
| | | | | | |
| | **Investment** <Invstmt> | [1..*] | | | 80 |
| {Or | **UnsecuredCashDeposit** <UscrdCshDpst> | [1..1] | | | 81 |
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 82 |
| | **Value** <Val> | [1..1] | Amount | C1, C3 | 82 |
| | **CounterpartyIdentification** <CtrPtyId> | [1..1] | IdentifierSet | | 82 |
| Or | **CentralBankDeposit** <CntrlBkDpst> | [1..1] | | | 82 |
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 82 |
| | **Value** <Val> | [1..1] | Amount | C1, C3 | 83 |
| | **CounterpartyIdentification** <CtrPtyId> | [1..1] | IdentifierSet | | 83 |
| Or | **RepurchaseAgreement** <RpAgrmt> | [1..1] | | | 83 |
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 83 |
| | **SecondLegPrice** <ScndLegPric> | [1..1] | Amount | C1, C3 | 84 |
| | **CollateralMarketValue** <CollMktVal> | [1..1] | Amount | C1, C3 | 84 |
| | **Counterparty** <CtrPty> | [1..1] | IdentifierSet | | 84 |
| | **RepurchaseAgreementType** <RpAgrmtTp> | [1..1] | | | 84 |
| {Or | **SpecificCollateral** <SpcfcColl> | [1..1] | ± | | 85 |
| Or} | **GeneralCollateral** <GnlColl> | [1..1] | ± | | 85 |
| | **TripartyAgentIdentification** <TrptyAgtId> | [0..1] | IdentifierSet | | 85 |
| Or | **OtherInvestments** <OthrInvstmts> | [1..1] | | | 85 |
| | **Description** <Desc> | [1..1] | Text | | 86 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C3 | 86 |
| Or} | **OutrightInvestment** <OutrghtInvstmt> | [1..1] | ± | C5 | 86 |
| | **SupplementaryData** <SplmtryData> | [0..*] | ± | C6 | 87 |

# 9.3    Constraints

### C1    ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2**     **ConditionalPresenceOfBond**

The Debt Issuer Type must be present if and only if Financial Instrument Type equals 'Bond'

*Expression Language:* XPath

**C3**     **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4**     **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C5**     **DebtIssuerTypeRule**

If FinancialInstrumentType is equal to value 'BOND', then DebtIssuerType must be present.

**C6**     **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 9.4     Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 9.4.1     Investment <Invstmt>

*Presence:* [1..*]

*Definition:* Specifies a financial instrument purchased by a central counterparty using clearing member assets.

**Investment <Invstmt>** contains one of the following **Investment2Choice** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **UnsecuredCashDeposit** <UscrdCshDpst> | [1..1] | | | 81 |
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 82 |
| | **Value** <Val> | [1..1] | Amount | C1, C3 | 82 |
| | **CounterpartyIdentification** <CtrPtyId> | [1..1] | IdentifierSet | | 82 |
| Or | **CentralBankDeposit** <CntrlBkDpst> | [1..1] | | | 82 |
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 82 |
| | **Value** <Val> | [1..1] | Amount | C1, C3 | 83 |
| | **CounterpartyIdentification** <CtrPtyId> | [1..1] | IdentifierSet | | 83 |
| Or | **RepurchaseAgreement** <RpAgrmt> | [1..1] | | | 83 |
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 83 |
| | **SecondLegPrice** <ScndLegPric> | [1..1] | Amount | C1, C3 | 84 |
| | **CollateralMarketValue** <CollMktVal> | [1..1] | Amount | C1, C3 | 84 |
| | **Counterparty** <CtrPty> | [1..1] | IdentifierSet | | 84 |
| | **RepurchaseAgreementType** <RpAgrmtTp> | [1..1] | | | 84 |
| {Or | **SpecificCollateral** <SpcfcColl> | [1..1] | ± | | 85 |
| Or} | **GeneralCollateral** <GnlColl> | [1..1] | ± | | 85 |
| | **TripartyAgentIdentification** <TrptyAgtId> | [0..1] | IdentifierSet | | 85 |
| Or | **OtherInvestments** <OthrInvstmts> | [1..1] | | | 85 |
| | **Description** <Desc> | [1..1] | Text | | 86 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C3 | 86 |
| Or} | **OutrightInvestment** <OutrghtInvstmt> | [1..1] | ± | C5 | 86 |

### 9.4.1.1 UnsecuredCashDeposit <UscrdCshDpst>

*Presence:* [1..1]

*Definition:* Indicates that the investment was made in an unsecured deposit at a commercial deposit taking institution.

**UnsecuredCashDeposit <UscrdCshDpst>** contains the following **Deposit1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MaturityDate** <MtrtyDt> | [1..1] | Date | | 82 |
| | **Value** <Val> | [1..1] | Amount | C1, C3 | 82 |
| | **CounterpartyIdentification** <CtrPtyId> | [1..1] | IdentifierSet | | 82 |

#### 9.4.1.1.1 MaturityDate <MtrtyDt>

*Presence:* [1..1]

*Definition:* Date on which the deposit matures.

*Datatype:* "ISODate" on page 283

#### 9.4.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the deposit.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 9.4.1.1.3 CounterpartyIdentification <CtrPtyId>

*Presence:* [1..1]

*Definition:* Identifies the legal entity that takes the deposit.

*Datatype:* "LEIIdentifier" on page 284

### 9.4.1.2 CentralBankDeposit <CntrlBkDpst>

*Presence:* [1..1]

*Definition:* Indicates that the bank deposit is placed at a central bank.

**CentralBankDeposit <CntrlBkDpst>** contains the following **Deposit1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **MaturityDate** *<MtrtyDt>* | [1..1] | Date | | 82 |
|    | **Value** *<Val>* | [1..1] | Amount | C1, C3 | 83 |
|    | **CounterpartyIdentification** *<CtrPtyId>* | [1..1] | IdentifierSet | | 83 |

#### 9.4.1.2.1 MaturityDate <MtrtyDt>

*Presence:* [1..1]

*Definition:* Date on which the deposit matures.

*Datatype:* "ISODate" on page 283

#### 9.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the deposit.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 9.4.1.2.3 CounterpartyIdentification <CtrPtyId>

*Presence:* [1..1]

*Definition:* Identifies the legal entity that takes the deposit.

*Datatype:* "LEIIdentifier" on page 284

### 9.4.1.3 RepurchaseAgreement <RpAgrmt>

*Presence:* [1..1]

*Definition:* Indicates that the investment was made in a repurchase agreement.

**RepurchaseAgreement <RpAgrmt>** contains the following **RepurchaseAgreement2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|------|---------------------------|-------|------|-------------|------|
|  | **MaturityDate** <*MtrtyDt*> | [1..1] | Date |  | 83 |
|  | **SecondLegPrice** <*ScndLegPric*> | [1..1] | Amount | C1, C3 | 84 |
|  | **CollateralMarketValue** <*CollMktVal*> | [1..1] | Amount | C1, C3 | 84 |
|  | **Counterparty** <*CtrPty*> | [1..1] | IdentifierSet |  | 84 |
|  | **RepurchaseAgreementType** <*RpAgrmtTp*> | [1..1] |  |  | 84 |
| {Or | **SpecificCollateral** <*SpcfcColl*> | [1..1] | ± |  | 85 |
| Or} | **GeneralCollateral** <*GnlColl*> | [1..1] | ± |  | 85 |
|  | **TripartyAgentIdentification** <*TrptyAgtId*> | [0..1] | IdentifierSet |  | 85 |

#### 9.4.1.3.1 MaturityDate <MtrtyDt>

*Presence:* [1..1]

*Definition:* Date on which the repurchase agreement matures.

*Datatype:* "ISODate" on page 283

### 9.4.1.3.2 SecondLegPrice \<ScndLegPric\>

*Presence:* [1..1]

*Definition:* Specifies the repurchase price at maturity of the repo.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 9.4.1.3.3 CollateralMarketValue \<CollMktVal\>

*Presence:* [1..1]

*Definition:* Specifies the dirty price of the underlying security or securities in repo.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 9.4.1.3.4 Counterparty \<CtrPty\>

*Presence:* [1..1]

*Definition:* Identifies the counterparty to the repurchase agreement.

*Datatype:* "LEIIdentifier" on page 284

### 9.4.1.3.5 RepurchaseAgreementType \<RpAgrmtTp\>

*Presence:* [1..1]

*Definition:* Specifies the type of repurchase agreement.

**RepurchaseAgreementType <RpAgrmtTp>** contains one of the following
**RepurchaseAgreementType3Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SpecificCollateral** *<SpcfcColl>* | [1..1] | ± | | 85 |
| Or} | **GeneralCollateral** *<GnlColl>* | [1..1] | ± | | 85 |

### 9.4.1.3.5.1 SpecificCollateral <SpcfcColl>

*Presence:* [1..1]

*Definition:* Indicates that the repurchase agreement is where a single, pre defined, financial instrument is sold and repurchased.

**SpecificCollateral <SpcfcColl>** contains the following elements (see "SpecificCollateral2" on page 237 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstrumentIdentification *<FinInstrmId>* | [1..1] | ± | | 237 |

### 9.4.1.3.5.2 GeneralCollateral <GnlColl>

*Presence:* [1..1]

*Definition:* Indicates that the repurchase agreement allows for the sale and repurchase of any of a selection of assets from a pool of eligible assets.

**GeneralCollateral <GnlColl>** contains the following elements (see "GeneralCollateral3" on page 237 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstrumentIdentification *<FinInstrmId>* | [0..*] | ± | | 238 |
| | EligibleFinancialInstrumentIdentification *<ElgblFinInstrmId>* | [0..*] | IdentifierSet | | 238 |

### 9.4.1.3.6 TripartyAgentIdentification <TrptyAgtId>

*Presence:* [0..1]

*Definition:* Identifies the triparty repurchase agent.

*Datatype:* "LEIIdentifier" on page 284

## 9.4.1.4 OtherInvestments <OthrInvstmts>

*Presence:* [1..1]

*Definition:* Indicates that the investment is not covered by other available investment options.

**OtherInvestments <OthrInvstmts>** contains the following **OtherInvestment1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Description** <Desc> | [1..1] | Text | | 86 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C3 | 86 |

### 9.4.1.4.1 Description <Desc>

*Presence:* [1..1]

*Definition:* Text description of the investment.

*Datatype:* "Max140Text" on page 287

### 9.4.1.4.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the other investment.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 9.4.1.5 OutrightInvestment <OutrghtInvstmt>

*Presence:* [1..1]

*Definition:* Indicates that the investment was an outright purchase of a financial instrument or security as an investment.

*Impacted by:* C5 "DebtIssuerTypeRule"

**OutrightInvestment <OutrghtInvstmt>** contains the following elements (see "SecurityIdentificationAndAmount2" on page 258 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | IdentifierSet | | 258 |
| | MarketValue <MktVal> | [1..1] | Amount | C1, C3 | 258 |
| | FinancialInstrumentType <FinInstrmTp> | [1..1] | CodeSet | | 258 |
| | DebtIssuerType <DebtIssrTp> | [0..1] | CodeSet | C2 | 259 |

**Constraints**

- **DebtIssuerTypeRule**

  If FinancialInstrumentType is equal to value 'BOND', then DebtIssuerType must be present.

# 9.4.2        SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
|    | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 10 auth.062.001.01 CCPLiquidityStressTestingDefinitionReportV01

## 10.1 MessageDefinition Functionality

The CCPLiquidityStressTestingDefinitionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about how the central counterparty defines liquidity stress scenarios used to stress the liquidity resources and requirements of the CCP.

Outline

The CCPLiquidityStressTestingDefinitionReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. LiquidityStressScenarioDefinition

Definition of scenario used to stress the liquidity needs of the CCP.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 10.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPLqdtyStrssTstgDefRpt>* | [1..1] | | | |
| | | | | | |
| | **LiquidityStressScenarioDefinition** *<LqdtyStrssScnroDef>* | [1..*] | | | 89 |
| | **Identification** *<Id>* | [1..1] | ± | | 89 |
| | **Description** *<Desc>* | [1..1] | Text | | 89 |
| | **Type** *<Tp>* | [0..1] | Text | | 90 |
| | **StressCurrency** *<StrssCcy>* | [1..1] | CodeSet | C1 | 90 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C2 | 90 |

## 10.3 Constraints

C1 **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2    SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 10.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 10.4.1        LiquidityStressScenarioDefinition <LqdtyStrssScnroDef>

*Presence:* [1..*]

*Definition:* Definition of scenario used to stress the liquidity needs of the CCP.

**LiquidityStressScenarioDefinition <LqdtyStrssScnroDef>** contains the following **LiquidityStressScenarioDefinition1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** *<Id>* | [1..1] | ± | | 89 |
| | **Description** *<Desc>* | [1..1] | Text | | 89 |
| | **Type** *<Tp>* | [0..1] | Text | | 90 |
| | **StressCurrency** *<StrssCcy>* | [1..1] | CodeSet | C1 | 90 |

### 10.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* CCP's internal unique identifier of the stress scenario that generates the reported liquidity need.

**Identification <Id>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 10.4.1.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Details of the method and assumptions used for estimating operational outflows.

*Datatype:* "Max2000Text" on page 287

### 10.4.1.3 Type <Tp>

*Presence:* [0..1]

*Definition:* CCP's internal classification of stress scenario type.

*Datatype:* "Max35Text" on page 288

### 10.4.1.4 StressCurrency <StrssCcy>

*Presence:* [1..1]

*Definition:* Stress currency, or if aggregate, report 'XLL'.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 263

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

# 10.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 11 auth.063.001.01 CCPLiquidityStressTestingResultReportV01

## 11.1 MessageDefinition Functionality

The CCPLiquidityStressTestingResultReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the results of the liquidity stress tests.

Outline

The CCPLiquidityStressTestingResultReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. LiquidityStressTestResult

Results from a scenario used to stress the liquidity needs of the CCP.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 11.2   Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|------------------------------------------|-------|------|-------------|------|
| | *Message root <Document> <CCPLqdtyStrssTstgRsltRpt>* | [1..1] | | | |
| | | | | | |
| | **LiquidityStressTestResult** <*LqdtyStrssTstRslt*> | [1..*] | | | 97 |
| | **Identification** <*Id*> | [1..1] | Text | | 102 |
| | **ScenarioDefaulters** <*ScnroDfltrs*> | [1..1] | | | 102 |
| | **Cover1Identification** <*Cover1Id*> | [1..1] | IdentifierSet | | 103 |
| | **Cover2Identification** <*Cover2Id*> | [1..1] | IdentifierSet | | 103 |
| | **LiquidityRequiredAndAvailable** <*LqdtyReqrdAndAvlbl*> | [6..6] | | C3 | 103 |
| | **LiquidResources** <*LqdRsrcs*> | [1..1] | | | 108 |
| | **CashDue** <*CshDue*> | [1..*] | | | 112 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 113 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 113 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 113 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 114 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 114 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 114 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 114 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 115 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 115 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 115 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 115 |
| | **FacilitiesCommittedLinesOfCredit** <*FcltiesCmmtdLinesOfCdt*> | [0..*] | | | 116 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 116 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 116 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 116 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 117 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 117 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 117 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 118 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 118 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 118 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 118 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 118 |
| | **FacilitiesCommittedRepurchaseAgreements** <*FcltiesCmmtdRpAgrmts*> | [0..*] | | | 119 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 119 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 119 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 120 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 120 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 121 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 121 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 121 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 121 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 122 |
| | **FacilitiesCommittedFXSwaps** <*FcltiesCmmtdFxSwps*> | [0..*] | | | 122 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 122 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 123 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 123 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 124 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 124 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 124 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 124 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 125 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 125 |
| | **FacilitiesOtherCommitted** <*FcltiesOthrCmmtd*> | [0..*] | | | 125 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 126 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 126 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 126 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 127 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 127 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 127 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 128 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 128 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 128 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 128 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 128 |
| | **FacilitiesUncommitted** <*FcltiesUcmmtd*> | [0..*] | | | 129 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 129 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 129 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 129 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 130 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 130 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 130 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 131 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 131 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 131 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 131 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 131 |
| | **FinancialInstrumentsCCP** <*FinInstrmsCCP*> | [0..*] | | | 132 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 132 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 132 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 133 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 133 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 134 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 134 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 134 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 134 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 135 |
| | **FinancialInstrumentsTreasuryInvestments** <*FinInstrmsTrsrInvstmts*> | [0..*] | | | 135 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 135 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 136 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 136 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 136 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 136 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 137 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 137 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 137 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 137 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 138 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 138 |
| | **FinancialInstrumentsDefaultersSettlementCollateral** <*FinInstrmsDfltrsSttlmColl*> | [0..*] | | | 138 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 139 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 139 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 139 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 140 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 140 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 140 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 141 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 141 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 141 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 141 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 141 |
| | **FinancialInstrumentsDefaultersNonCashCollateral** <*FinInstrmsDfltrsNonCshColl*> | [0..*] | | | 142 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 142 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 142 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 142 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 143 |

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketValue** *<MktVal>* | [0..1] | | | 143 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 143 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 144 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 144 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 144 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 144 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 144 |
| | **LiquidityHorizon** *<LqdtyHrzn>* | [1..1] | CodeSet | | 145 |
| | **StressLiquidResourceRequirement** *<StrssLqdRsrcRqrmnt>* | [1..1] | | | 145 |
| | **OperationalOutflow** *<OprlOutflw>* | [1..1] | | | 146 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 146 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 147 |
| | **VariationMarginPaymentObligation** *<VartnMrgnPmtOblgtn>* | [1..1] | | | 147 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 147 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 148 |
| | **SettlementOrDelivery** *<SttlmOrDlvry>* | [1..1] | | | 148 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 148 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 148 |
| | **Other** *<Othr>* | [1..1] | | | 149 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 149 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 149 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C4 | 149 |

# 11.3   Constraints

### C1   ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2   CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3**    **LiquidityHorizonRule**

In each iteration, the value of LiquidityHorizon must be different.

**C4**    **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 11.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 11.4.1      LiquidityStressTestResult <LqdtyStrssTstRslt>

*Presence:* [1..*]

*Definition:* Results from a scenario used to stress the liquidity needs of the CCP.

**LiquidityStressTestResult <LqdtyStrssTstRslt>** contains the following **LiquidityStressTestResult1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 102 |
| | **ScenarioDefaulters** <*ScnroDfltrs*> | [1..1] | | | 102 |
| | **Cover1Identification** <*Cover1Id*> | [1..1] | IdentifierSet | | 103 |
| | **Cover2Identification** <*Cover2Id*> | [1..1] | IdentifierSet | | 103 |
| | **LiquidityRequiredAndAvailable** <*LqdtyReqrdAndAvlbl*> | [6..6] | | C3 | 103 |
| | **LiquidResources** <*LqdRsrcs*> | [1..1] | | | 108 |
| | **CashDue** <*CshDue*> | [1..*] | | | 112 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 113 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 113 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 113 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 114 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 114 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 114 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 114 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 115 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 115 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 115 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 115 |
| | **FacilitiesCommittedLinesOfCredit** <*FcltiesCmmtdLinesOfCdt*> | [0..*] | | | 116 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 116 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 116 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 116 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 117 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 117 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 117 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 118 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 118 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 118 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 118 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 118 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FacilitiesCommittedRepurchaseAgreements** <*FcltiesCmmtdRpAgrmts*> | [0..*] | | | 119 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 119 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 119 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 120 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 120 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 121 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 121 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 121 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 121 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 122 |
| | **FacilitiesCommittedFXSwaps** <*FcltiesCmmtdFxSwps*> | [0..*] | | | 122 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 122 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 123 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 123 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 124 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 124 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 124 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 124 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 125 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 125 |
| | **FacilitiesOtherCommitted** <*FcltiesOthrCmmtd*> | [0..*] | | | 125 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 126 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 126 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 126 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 127 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 127 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 127 |

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 128 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 128 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 128 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 128 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 128 |
| | **FacilitiesUncommitted** *<FcltiesUcmmtd>* | [0..*] | | | 129 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 129 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 129 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 129 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 130 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 130 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 130 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 131 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 131 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 131 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 131 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 131 |
| | **FinancialInstrumentsCCP** *<FinInstrmsCCP>* | [0..*] | | | 132 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 132 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 132 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 133 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 133 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 134 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 134 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 134 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 134 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 135 |
| | **FinancialInstrumentsTreasuryInvestments** *<FinInstrmsTrsrInvstmts>* | [0..*] | | | 135 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 135 |

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 136 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 136 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 136 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 136 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 137 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 137 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 137 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 137 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 138 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 138 |
| | **FinancialInstrumentsDefaultersSettlementCollateral** *<FinInstrmsDfltrsSttlmColl>* | [0..*] | | | 138 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 139 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 139 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 139 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 140 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 140 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 140 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 141 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 141 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 141 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 141 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 141 |
| | **FinancialInstrumentsDefaultersNonCashCollateral** *<FinInstrmsDfltrsNonCshColl>* | [0..*] | | | 142 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 142 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 142 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 142 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 143 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 143 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 143 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 144 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 144 |

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|--------------------------|-------|------|-------------|------|
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 144 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 144 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 144 |
| | **LiquidityHorizon** <*LqdtyHrzn*> | [1..1] | CodeSet | | 145 |
| | **StressLiquidResourceRequirement** <*StrssLqdRsrcRqrmnt*> | [1..1] | | | 145 |
| | **OperationalOutflow** <*OprlOutflw*> | [1..1] | | | 146 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 146 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 147 |
| | **VariationMarginPaymentObligation** <*VartnMrgnPmtOblgtn*> | [1..1] | | | 147 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 147 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 148 |
| | **SettlementOrDelivery** <*SttlmOrDlvry*> | [1..1] | | | 148 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 148 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 148 |
| | **Other** <*Othr*> | [1..1] | | | 149 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 149 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 149 |

### 11.4.1.1  Identification <Id>

*Presence:* [1..1]

*Definition:* CCP's internal unique identifier of the stress scenario that generates the reported liquidity need.

*Datatype:* "Max256Text" on page 287

### 11.4.1.2  ScenarioDefaulters <ScnroDfltrs>

*Presence:* [1..1]

*Definition:* Identification of assumed defaulters under the stress scenario.

**ScenarioDefaulters <ScnroDfltrs>** contains the following **CoverTwoDefaulters1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|--------------------------|-------|------|-------------|------|
| | **Cover1Identification** <*Cover1Id*> | [1..1] | IdentifierSet | | 103 |
| | **Cover2Identification** <*Cover2Id*> | [1..1] | IdentifierSet | | 103 |

### 11.4.1.2.1 Cover1Identification <Cover1Id>

*Presence:* [1..1]

*Definition:* Identifies the member whose default would generate the largest liquidity exposure for the CCP under the scenario and for the relevant currency.

*Datatype:* "LEIIdentifier" on page 284

### 11.4.1.2.2 Cover2Identification <Cover2Id>

*Presence:* [1..1]

*Definition:* Identifies the member whose default would generate the second largest liquidity exposure for the CCP under the scenario and for the relevant currency.

*Datatype:* "LEIIdentifier" on page 284

## 11.4.1.3 LiquidityRequiredAndAvailable <LqdtyReqrdAndAvlbl>

*Presence:* [6..6]

*Definition:* Indicates the stressed resources and liquidity requirements under the liquidity stress test. The balance of resources are reported as of day 'T-1'. The requirements and any flows of resources are reported on their respective day from day ' T' to 'T+5'.

*Impacted by:* C3 "LiquidityHorizonRule"

**LiquidityRequiredAndAvailable <LqdtyReqrdAndAvlbl>** contains the following **LiquidityRequiredAndAvailable1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **LiquidResources** <*LqdRsrcs*> | [1..1] | | | 108 |
| | **CashDue** <*CshDue*> | [1..*] | | | 112 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 113 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 113 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 113 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 114 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 114 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 114 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 114 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 115 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 115 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 115 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 115 |
| | **FacilitiesCommittedLinesOfCredit** <*FcltiesCmmtdLinesOfCdt*> | [0..*] | | | 116 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 116 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 116 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 116 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 117 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 117 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 117 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 118 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 118 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 118 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 118 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 118 |
| | **FacilitiesCommittedRepurchaseAgreements** <*FcltiesCmmtdRpAgrmts*> | [0..*] | | | 119 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 119 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 119 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 120 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 120 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 121 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 121 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 121 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 121 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 122 |
| | **FacilitiesCommittedFXSwaps** <*FcltiesCmmtdFxSwps*> | [0..*] | | | 122 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 122 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 123 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 123 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 124 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 124 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 124 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 124 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 125 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 125 |
| | **FacilitiesOtherCommitted** <*FcltiesOthrCmmtd*> | [0..*] | | | 125 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 126 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 126 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 126 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 127 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 127 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 127 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 128 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 128 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 128 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 128 |

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 128 |
| | **FacilitiesUncommitted** *<FcltiesUcmmtd>* | [0..*] | | | 129 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 129 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 129 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 129 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 130 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 130 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 130 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 131 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 131 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 131 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 131 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 131 |
| | **FinancialInstrumentsCCP** *<FinInstrmsCCP>* | [0..*] | | | 132 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 132 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 132 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 133 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 133 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 134 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 134 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 134 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 134 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 135 |
| | **FinancialInstrumentsTreasuryInvestments** *<FinInstrmsTrsrInvstmts>* | [0..*] | | | 135 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 135 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 136 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 136 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 136 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 136 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 137 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 137 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 137 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 137 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 138 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 138 |
| | **FinancialInstrumentsDefaultersSettlementCollateral** <*FinInstrmsDfltrsSttlmColl*> | [0..*] | | | 138 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 139 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 139 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 139 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 140 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 140 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 140 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 141 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 141 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 141 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 141 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 141 |
| | **FinancialInstrumentsDefaultersNonCashCollateral** <*FinInstrmsDfltrsNonCshColl*> | [0..*] | | | 142 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 142 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 142 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 142 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 143 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 143 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 143 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 144 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 144 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 144 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 144 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 144 |
| | **LiquidityHorizon** <*LqdtyHrzn*> | [1..1] | CodeSet | | 145 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StressLiquidResourceRequirement** <*StrssLqdRsrcRqrmnt*> | [1..1] | | | 145 |
| | **OperationalOutflow** <*OprlOutflw*> | [1..1] | | | 146 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 146 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 147 |
| | **VariationMarginPaymentObligation** <*VartnMrgnPmtOblgtn*> | [1..1] | | | 147 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 147 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 148 |
| | **SettlementOrDelivery** <*SttlmOrDlvry*> | [1..1] | | | 148 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 148 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 148 |
| | **Other** <*Othr*> | [1..1] | | | 149 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 149 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 149 |

**Constraints**

• **LiquidityHorizonRule**

In each iteration, the value of LiquidityHorizon must be different.

### 11.4.1.3.1 LiquidResources <LqdRsrcs>

*Presence:* [1..1]

*Definition:* Flows of resources that are estimated to be available to the CCP on each day of the reporting horizon. That is, balances as of close-of-business on day 'T-1', then flows from day 'T' of the default to 'T+5 onwards'.

**LiquidResources <LqdRsrcs>** contains the following **LiquidResources1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashDue** <CshDue> | [1..*] | | | 112 |
| | **CounterPartyIdentification** <CntrPtyId> | [0..1] | Text | | 113 |
| | **LiquidResourceValue** <LqdRsrcVal> | [1..1] | | | 113 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 113 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 114 |
| | **MarketValue** <MktVal> | [0..1] | | | 114 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 114 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 114 |
| | **Secured** <Scrd> | [1..1] | Indicator | | 115 |
| | **AssetEncumbered** <AsstNcmbrd> | [1..1] | Indicator | | 115 |
| | **QualifyingResource** <QlfygRsrc> | [1..1] | Indicator | | 115 |
| | **AgencyArrangements** <AgcyArrgmnts> | [1..1] | Indicator | | 115 |
| | **FacilitiesCommittedLinesOfCredit** <FcltiesCmmtdLinesOfCdt> | [0..*] | | | 116 |
| | **CounterPartyIdentification** <CntrPtyId> | [0..1] | Text | | 116 |
| | **LiquidResourceValue** <LqdRsrcVal> | [1..1] | | | 116 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 116 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 117 |
| | **MarketValue** <MktVal> | [0..1] | | | 117 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 117 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 118 |
| | **Secured** <Scrd> | [1..1] | Indicator | | 118 |
| | **AssetEncumbered** <AsstNcmbrd> | [1..1] | Indicator | | 118 |
| | **QualifyingResource** <QlfygRsrc> | [1..1] | Indicator | | 118 |
| | **AgencyArrangements** <AgcyArrgmnts> | [1..1] | Indicator | | 118 |
| | **FacilitiesCommittedRepurchaseAgreements** <FcltiesCmmtdRpAgrmts> | [0..*] | | | 119 |
| | **CounterPartyIdentification** <CntrPtyId> | [0..1] | Text | | 119 |
| | **LiquidResourceValue** <LqdRsrcVal> | [1..1] | | | 119 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 120 |
| | **MarketValue** <MktVal> | [0..1] | | | 120 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 121 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 121 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 121 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 121 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 122 |
| | **FacilitiesCommittedFXSwaps** <*FcltiesCmmtdFxSwps*> | [0..*] | | | 122 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 122 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 123 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 123 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 124 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 124 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 124 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 124 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 125 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 125 |
| | **FacilitiesOtherCommitted** <*FcltiesOthrCmmtd*> | [0..*] | | | 125 |
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 126 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 126 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 126 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 127 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 127 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 127 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 128 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 128 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 128 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 128 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 128 |
| | **FacilitiesUncommitted** <*FcltiesUcmmtd*> | [0..*] | | | 129 |

| Or | MessageElement *<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 129 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 129 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 129 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 130 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 130 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 130 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 131 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 131 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 131 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 131 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 131 |
| | **FinancialInstrumentsCCP** *<FinInstrmsCCP>* | [0..*] | | | 132 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 132 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 132 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 133 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 133 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 134 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 134 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 134 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 134 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 135 |
| | **FinancialInstrumentsTreasuryInvestments** *<FinInstrmsTrsrInvstmts>* | [0..*] | | | 135 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 135 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 136 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 136 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 136 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 136 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 137 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 137 |

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 137 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 137 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 138 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 138 |
| | **FinancialInstrumentsDefaultersSettlementCollateral** *<FinInstrmsDfltrsSttlmColl>* | [0..*] | | | 138 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 139 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 139 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 139 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 140 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 140 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 140 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 141 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 141 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 141 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 141 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 141 |
| | **FinancialInstrumentsDefaultersNonCashCollateral** *<FinInstrmsDfltrsNonCshColl>* | [0..*] | | | 142 |
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 142 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 142 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 142 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 143 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 143 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 143 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 144 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 144 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 144 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 144 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 144 |

### 11.4.1.3.1.1 CashDue <CshDue>

*Presence:* [1..*]

*Definition:* Cash expected to be available to the CCP on each day in order to meet liquid requirements.

**CashDue <CshDue>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
| | **CounterPartyIdentification** <CntrPtyId> | [0..1] | Text | | 113 |
| | **LiquidResourceValue** <LqdRsrcVal> | [1..1] | | | 113 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 113 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 114 |
| | **MarketValue** <MktVal> | [0..1] | | | 114 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 114 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 114 |
| | **Secured** <Scrd> | [1..1] | Indicator | | 115 |
| | **AssetEncumbered** <AsstNcmbrd> | [1..1] | Indicator | | 115 |
| | **QualifyingResource** <QlfygRsrc> | [1..1] | Indicator | | 115 |
| | **AgencyArrangements** <AgcyArrgmnts> | [1..1] | Indicator | | 115 |

### 11.4.1.3.1.1.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.1.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 113 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 114 |

### 11.4.1.3.1.1.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.1.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.1.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 114 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 114 |

### 11.4.1.3.1.1.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.1.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.1.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.1.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.1.6 QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.1.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

#### 11.4.1.3.1.2 FacilitiesCommittedLinesOfCredit <FcltiesCmmtdLinesOfCdt>

*Presence:* [0..*]

*Definition:* Lines of credit with credit institutions that are contractually committed with the liquidity provider.

**FacilitiesCommittedLinesOfCredit <FcltiesCmmtdLinesOfCdt>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 116 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 116 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 116 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 117 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 117 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 117 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 118 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 118 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 118 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 118 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 118 |

#### 11.4.1.3.1.2.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

#### 11.4.1.3.1.2.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 116 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 117 |

#### 11.4.1.3.1.2.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.2.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.2.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 117 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 118 |

### 11.4.1.3.1.2.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.2.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.2.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.2.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.2.6 QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.2.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of

third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.3 FacilitiesCommittedRepurchaseAgreements <FcltiesCmmtdRpAgrmts>

*Presence:* [0..*]

*Definition:* Repurchase agreement that are contractually committed with the liquidity provider.

**FacilitiesCommittedRepurchaseAgreements <FcltiesCmmtdRpAgrmts>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 119 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 119 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 120 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 120 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 121 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 121 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 121 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 121 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 122 |

### 11.4.1.3.1.3.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.3.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 120 |

### 11.4.1.3.1.3.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.3.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.3.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 120 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 121 |

### 11.4.1.3.1.3.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* <u>C1 "ActiveCurrency"</u>, <u>C2 "CurrencyAmount"</u>

*Datatype:* <u>"ActiveCurrencyAndAmount" on page 262</u>

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

• **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.3.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see <u>"PlusOrMinusIndicator" on page 285</u>):

• *Meaning When True:* Plus

• *Meaning When False:* Minus

### 11.4.1.3.1.3.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

• *Meaning When True:* True

• *Meaning When False:* False

### 11.4.1.3.1.3.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

• *Meaning When True:* True

• *Meaning When False:* False

### 11.4.1.3.1.3.6 QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.3.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.4 FacilitiesCommittedFXSwaps <FcltiesCmmtdFxSwps>

*Presence:* [0..*]

*Definition:* FX swaps that are contractually committed with the liquidity provider.

**FacilitiesCommittedFXSwaps <FcltiesCmmtdFxSwps>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 122 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 123 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 123 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 123 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 124 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 124 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 124 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 124 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 125 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 125 |

### 11.4.1.3.1.4.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

#### 11.4.1.3.1.4.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|-------------------------|-------|------|-------------|------|
|  | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 123 |
|  | **Sign** *<Sgn>* | [1..1] | Indicator |  | 123 |

#### 11.4.1.3.1.4.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 11.4.1.3.1.4.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

#### 11.4.1.3.1.4.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 124 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 124 |

### 11.4.1.3.1.4.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.4.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.4.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.4.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.4.6 QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.4.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.5 FacilitiesOtherCommitted <FcltiesOthrCmmtd>

*Presence:* [0..*]

*Definition:* Other liquidity facilities that are contractually committed with the liquidity provider.

**FacilitiesOtherCommitted <FcltiesOthrCmmtd>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 126 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 126 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 126 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 127 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 127 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 127 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 128 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 128 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 128 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 128 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 128 |

### 11.4.1.3.1.5.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.5.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 126 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 127 |

### 11.4.1.3.1.5.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.5.2.2  Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.5.3  MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|-------------------------|-------|------|-------------|------|
|    | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 127 |
|    | **Sign** <Sgn> | [1..1] | Indicator | | 128 |

### 11.4.1.3.1.5.3.1  Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.5.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.5.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.5.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.5.6 QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.5.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.6 FacilitiesUncommitted <FcltiesUcmmtd>

*Presence:* [0..*]

*Definition:* Liquidity facilities that are not contractually committed.

**FacilitiesUncommitted <FcltiesUcmmtd>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 129 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 129 |
| |   **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 129 |
| |   **Sign** <*Sgn*> | [1..1] | Indicator | | 130 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 130 |
| |   **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 130 |
| |   **Sign** <*Sgn*> | [1..1] | Indicator | | 131 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 131 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 131 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 131 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 131 |

### 11.4.1.3.1.6.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.6.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 129 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 130 |

### 11.4.1.3.1.6.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.6.2.2  Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.6.3  MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 130 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 131 |

### 11.4.1.3.1.6.3.1  Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.6.3.2  Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.6.4  Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.6.5  AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.6.6  QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.6.7  AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of

third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.7 FinancialInstrumentsCCP <FinInstrmsCCP>

*Presence:* [0..*]

*Definition:* CCPs own non cash resources.

**FinancialInstrumentsCCP <FinInstrmsCCP>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 132 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 132 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 133 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 133 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 134 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 134 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 134 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 134 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 135 |

### 11.4.1.3.1.7.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.7.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 133 |

### 11.4.1.3.1.7.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.7.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.7.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 133 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 134 |

### 11.4.1.3.1.7.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* <u>C1 "ActiveCurrency"</u>, <u>C2 "CurrencyAmount"</u>

*Datatype:* <u>"ActiveCurrencyAndAmount" on page 262</u>

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.1.7.3.2  Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see <u>"PlusOrMinusIndicator" on page 285</u>):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.7.4  Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.7.5  AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.7.6  QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.7.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.8 FinancialInstrumentsTreasuryInvestments <FinInstrmsTrsrInvstmts>

*Presence:* [0..*]

*Definition:* Financial instruments from CCP treasury investments of clearing members cash collateral with any of the CCPs own cash invested included.

**FinancialInstrumentsTreasuryInvestments <FinInstrmsTrsrInvstmts>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **CounterPartyIdentification** <*CntrPtyId*> | [0..1] | Text | | 135 |
| | **LiquidResourceValue** <*LqdRsrcVal*> | [1..1] | | | 136 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 136 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 136 |
| | **MarketValue** <*MktVal*> | [0..1] | | | 136 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 137 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 137 |
| | **Secured** <*Scrd*> | [1..1] | Indicator | | 137 |
| | **AssetEncumbered** <*AsstNcmbrd*> | [1..1] | Indicator | | 137 |
| | **QualifyingResource** <*QlfygRsrc*> | [1..1] | Indicator | | 138 |
| | **AgencyArrangements** <*AgcyArrgmnts*> | [1..1] | Indicator | | 138 |

### 11.4.1.3.1.8.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

#### 11.4.1.3.1.8.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 136 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 136 |

#### 11.4.1.3.1.8.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 11.4.1.3.1.8.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

#### 11.4.1.3.1.8.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 137 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 137 |

### 11.4.1.3.1.8.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

• **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.8.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

• *Meaning When True:* Plus

• *Meaning When False:* Minus

### 11.4.1.3.1.8.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

• *Meaning When True:* True

• *Meaning When False:* False

### 11.4.1.3.1.8.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.8.6  QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.8.7  AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.9  FinancialInstrumentsDefaultersSettlementCollateral <FinInstrmsDfltrsSttlmColl>

*Presence:* [0..*]

*Definition:* Financial instruments due to be delivered to the defaulting member that post-default can be used to meet liquidity needs in the event of their default.

**FinancialInstrumentsDefaultersSettlementCollateral <FinInstrmsDfltrsSttlmColl>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterPartyIdentification** <CntrPtyId> | [0..1] | Text | | 139 |
| | **LiquidResourceValue** <LqdRsrcVal> | [1..1] | | | 139 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 139 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 140 |
| | **MarketValue** <MktVal> | [0..1] | | | 140 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 140 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 141 |
| | **Secured** <Scrd> | [1..1] | Indicator | | 141 |
| | **AssetEncumbered** <AsstNcmbrd> | [1..1] | Indicator | | 141 |
| | **QualifyingResource** <QlfygRsrc> | [1..1] | Indicator | | 141 |
| | **AgencyArrangements** <AgcyArrgmnts> | [1..1] | Indicator | | 141 |

### 11.4.1.3.1.9.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.9.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 139 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 140 |

### 11.4.1.3.1.9.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

   The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

   The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

   Note: The decimal separator is a dot.

### 11.4.1.3.1.9.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.9.3 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 140 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 141 |

### 11.4.1.3.1.9.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

   The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

   The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.9.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see <u>"PlusOrMinusIndicator" on page 285</u>):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.9.4 Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.9.5 AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.9.6 QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.9.7 AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see <u>"TrueFalseIndicator" on page 285</u>):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.10 FinancialInstrumentsDefaultersNonCashCollateral <FinInstrmsDfltrsNonCshColl>

*Presence:* [0..*]

*Definition:* Non-cash collateral e.g. margin provided by the defaulting counterparty that can be used to meet liquidity needs in the event of their default.

**FinancialInstrumentsDefaultersNonCashCollateral <FinInstrmsDfltrsNonCshColl>** contains the following **LiquidResourceInformation1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **CounterPartyIdentification** *<CntrPtyId>* | [0..1] | Text | | 142 |
| | **LiquidResourceValue** *<LqdRsrcVal>* | [1..1] | | | 142 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 142 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 143 |
| | **MarketValue** *<MktVal>* | [0..1] | | | 143 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 143 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 144 |
| | **Secured** *<Scrd>* | [1..1] | Indicator | | 144 |
| | **AssetEncumbered** *<AsstNcmbrd>* | [1..1] | Indicator | | 144 |
| | **QualifyingResource** *<QlfygRsrc>* | [1..1] | Indicator | | 144 |
| | **AgencyArrangements** *<AgcyArrgmnts>* | [1..1] | Indicator | | 144 |

### 11.4.1.3.1.10.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 288

### 11.4.1.3.1.10.2 LiquidResourceValue <LqdRsrcVal>

*Presence:* [1..1]

*Definition:* Amount of liquid resources available to meet liquid requirements.

**LiquidResourceValue <LqdRsrcVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 142 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 143 |

### 11.4.1.3.1.10.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

•  **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

•  **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.10.2.2  Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

•  *Meaning When True:* Plus

•  *Meaning When False:* Minus

### 11.4.1.3.1.10.3  MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* The market value of the financial instruments being used to secure the facility.

**MarketValue <MktVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 143 |
|    | **Sign** *<Sgn>* | [1..1] | Indicator |  | 144 |

### 11.4.1.3.1.10.3.1  Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

•  **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 11.4.1.3.1.10.3.2  Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.1.10.4  Secured <Scrd>

*Presence:* [1..1]

*Definition:* Indicates whether the facility is secured or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.10.5  AssetEncumbered <AsstNcmbrd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instruments are encumbered or not. This includes where financial instruments must be pledged to secure liquidity facilities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.10.6  QualifyingResource <QlfygRsrc>

*Presence:* [1..1]

*Definition:* Indicates whether the available liquid resource counts towards the liquid requirements in the scenario or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.1.10.7  AgencyArrangements <AgcyArrgmnts>

*Presence:* [1..1]

*Definition:* Indicates the reliance on third party entities to settle payment obligations for the CCP or a clearing member. The article 32(4) of Commission Delegated Regulated 153/2013 includes a full list of

third party entities which a CCP may have a liquidity exposure to. If the value is true, the portion of the liquid resource which is assumed to be unavailable due to a dependency on third party entities. If the value is false, the portion of the liquid resource which is assumed to be available as no dependency on third party entities.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

### 11.4.1.3.2 LiquidityHorizon <LqdtyHrzn>

*Presence:* [1..1]

*Definition:* Period of reporting of liquidity requirements and resources relative to a set date.

*Datatype:* "SettlementDate6Code" on page 278

| CodeName | Name | Definition |
|---|---|---|
| TFIV | TPlusFive | Settlement takes place on the trade date plus five business days. |
| TFOR | TPlusFour | Settlement takes place on the trade date plus four business days. |
| TONE | TPlusOne | Settlement takes place on the trade date plus one business day. |
| TTRE | TPlusThree | Settlement takes place on the trade date plus three business days. |
| TTWO | TPlusTwo | Settlement takes place on the trade date plus two business days. |
| SAMD | SameDay | Event occurs on the same day or at time T. |

### 11.4.1.3.3 StressLiquidResourceRequirement <StrssLqdRsrcRqrmnt>

*Presence:* [1..1]

*Definition:* Total expected liquidity need under Scenario ID for the relevant currency over each day of the horizon from day T onwards.

**StressLiquidResourceRequirement <StrssLqdRsrcRqrmnt>** contains the following
**StressLiquidResourceRequirement1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **OperationalOutflow** <*OprlOutflw*> | [1..1] | | | 146 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 146 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 147 |
| | **VariationMarginPaymentObligation** <*VartnMrgnPmtOblgtn*> | [1..1] | | | 147 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 147 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 148 |
| | **SettlementOrDelivery** <*SttlmOrDlvry*> | [1..1] | | | 148 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 148 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 148 |
| | **Other** <*Othr*> | [1..1] | | | 149 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 149 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 149 |

### 11.4.1.3.3.1 OperationalOutflow <OprlOutflw>

*Presence:* [1..1]

*Definition:* Liquidity needs arising from 'operational' procedures over the stress horizon. This includes (but is not necessarily limited to) repayment of excess cash collateral to members, cash to non-cash collateral substitutions by members, reductions in margin requirements and related cash collateral and provision of liquidity to facilitate settlement / delivery for non-defaulting members.

**OperationalOutflow <OprlOutflw>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 146 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 147 |

### 11.4.1.3.3.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.3.1.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.3.2 VariationMarginPaymentObligation <VartnMrgnPmtOblgtn>

*Presence:* [1..1]

*Definition:* Variation margin payment obligation of the CCP that is modelled to arise due to the default of CM1 and CM2 over the stress horizon.

**VariationMarginPaymentObligation <VartnMrgnPmtOblgtn>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 147 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 148 |

### 11.4.1.3.3.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.3.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 11.4.1.3.3.3 SettlementOrDelivery <SttlmOrDlvry>

*Presence:* [1..1]

*Definition:* Liquidity needed by the CCP to fulfil the settlement/delivery obligations arising from the cleared trades of defaulting CM1 and CM2.

**SettlementOrDelivery <SttlmOrDlvry>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 148 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 148 |

### 11.4.1.3.3.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 11.4.1.3.3.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

#### 11.4.1.3.3.4 Other <Othr>

*Presence:* [1..1]

*Definition:* Other liquidity requirements not captured elsewhere.

**Other <Othr>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 149 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 149 |

#### 11.4.1.3.3.4.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 11.4.1.3.3.4.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

## 11.4.2    SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 12 auth.064.001.02 CCPAvailableFinancialResourcesReportV02

## 12.1 MessageDefinition Functionality

The CCPAvailableFinancialResourcesReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the aggregate quantum of resources available in each default waterfall to absorb losses resulting from the failure of one or more clearing member(s).

V02 amends the reporting asset types to be consistent across the scope of CCP Supervisory Reporting data collection.

Outline

The CCPAvailableFinancialResourcesReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. AvailableFinancialResourcesAmount

Construct used by a central counterparty to define the size of the aggregate quantum of resources available from a clearing member.

B. OtherPrefundedResources

Breakdown of other CCP prefunded resources required as part of the default waterfall.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 12.2   Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPAvlblFinRsrcsRpt>* | [1..1] | | | |
| | | | | | |
| | **AvailableFinancialResourcesAmount** *<AvlblFinRsrcsAmt>* | [1..1] | | | 153 |
| | **TotalInitialMargin** *<TtlInitlMrgn>* | [1..1] | Amount | C1, C3 | 153 |
| | **TotalPrefundedDefaultFund** *<TtlPrfnddDfltFnd>* | [1..1] | Amount | C1, C3 | 154 |
| | **CCPSkinInTheGame** *<CCPSkinInTheGame>* | [1..*] | | C4 | 154 |
| | **ReportingAssetType** *<RptgAsstTp>* | [1..1] | CodeSet | | 155 |
| | **DebtIssuerType** *<DebtIssrTp>* | [0..1] | CodeSet | C2 | 155 |
| | **Identification** *<Id>* | [0..1] | Text | | 156 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C3 | 156 |
| | **OtherDefaultFundContribution** *<OthrDfltFndCntrbtn>* | [1..1] | Amount | C1, C3 | 156 |
| | **UnfundedMemberCommitment** *<UfnddMmbCmmtmnt>* | [1..1] | Amount | C1, C3 | 157 |
| | **UnfundedThirdPartyCommitment** *<UfnddThrdPtyCmmtmnt>* | [1..1] | Amount | C1, C3 | 157 |
| | **OtherPrefundedResources** *<OthrPrfnddRsrcs>* | [0..1] | | C4 | 157 |
| | **ReportingAssetType** *<RptgAsstTp>* | [1..1] | CodeSet | | 158 |
| | **DebtIssuerType** *<DebtIssrTp>* | [0..1] | CodeSet | C2 | 158 |
| | **Identification** *<Id>* | [0..1] | Text | | 159 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C3 | 159 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C5 | 159 |

# 12.3   Constraints

**C1   ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2   ConditionalPresenceOfBond**

The Debt Issuer Type must be present if and only if Financial Instrument Type equals 'Bond'

*Expression Language:* XPath

**C3   CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4    DebtIssuerTypeRule**

If ReportingAssetType is equal to value 'BOND', then DebtIssuerType must be present.

**C5    SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 12.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 12.4.1      AvailableFinancialResourcesAmount <AvlblFinRsrcsAmt>

*Presence:* [1..1]

*Definition:* Construct used by a central counterparty to define the size of the aggregate quantum of resources available from a clearing member.

**AvailableFinancialResourcesAmount <AvlblFinRsrcsAmt>** contains the following **AvailableFinancialResourcesAmount2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TotalInitialMargin** <*TtlInitlMrgn*> | [1..1] | Amount | C1, C3 | 153 |
| | **TotalPrefundedDefaultFund** <*TtlPrfnddDfltFnd*> | [1..1] | Amount | C1, C3 | 154 |
| | **CCPSkinInTheGame** <*CCPSkinInTheGame*> | [1..*] | | C4 | 154 |
| | **ReportingAssetType** <*RptgAsstTp*> | [1..1] | CodeSet | | 155 |
| | **DebtIssuerType** <*DebtIssrTp*> | [0..1] | CodeSet | C2 | 155 |
| | **Identification** <*Id*> | [0..1] | Text | | 156 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C3 | 156 |
| | **OtherDefaultFundContribution** <*OthrDfltFndCntrbtn*> | [1..1] | Amount | C1, C3 | 156 |
| | **UnfundedMemberCommitment** <*UfnddMmbCmmtmnt*> | [1..1] | Amount | C1, C3 | 157 |
| | **UnfundedThirdPartyCommitment** <*UfnddThrdPtyCmmtmnt*> | [1..1] | Amount | C1, C3 | 157 |

### 12.4.1.1 TotalInitialMargin <TtlInitlMrgn>

*Presence:* [1..1]

*Definition:* Total value of the initial margin (IM) requirement for all members at the last business day of the month.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 12.4.1.2 TotalPrefundedDefaultFund <TtlPrfnddDfltFnd>

*Presence:* [1..1]

*Definition:* Total value of the clearing member pre-funded default fund, excluding pre-funded contributions to the default fund from the CCP.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 12.4.1.3 CCPSkinInTheGame <CCPSkinInTheGame>

*Presence:* [1..*]

*Definition:* Value of the CCP's own contribution to the default waterfall junior to the pre-funded default fund contributions of the non-defaulting clearing members.

*Impacted by:* C4 "DebtIssuerTypeRule"

**CCPSkinInTheGame <CCPSkinInTheGame>** contains the following **ReportingAssetBreakdown2** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **ReportingAssetType** *<RptgAsstTp>* | [1..1] | CodeSet | | 155 |
|    | **DebtIssuerType** *<DebtIssrTp>* | [0..1] | CodeSet | C2 | 155 |
|    | **Identification** *<Id>* | [0..1] | Text | | 156 |
|    | **Amount** *<Amt>* | [1..1] | Amount | C1, C3 | 156 |

**Constraints**

• **DebtIssuerTypeRule**

If ReportingAssetType is equal to value 'BOND', then DebtIssuerType must be present.

## 12.4.1.3.1 ReportingAssetType <RptgAsstTp>

*Presence:* [1..1]

*Definition:* Class of the asset which is a component of the breakdown.

*Datatype:* "ProductType6Code" on page 276

| CodeName | Name | Definition |
|---|---|---|
| BOND | Bond | The asset type is bond. |
| CASH | Cash | The asset type is cash. |
| OTHR | Other | Other asset type. |
| EQUI | Equity | Identifies the nature or type of an equity. |

## 12.4.1.3.2 DebtIssuerType <DebtIssrTp>

*Presence:* [0..1]

*Definition:* Identifies the type of the issuer of a bond.

*Impacted by:* C2 "ConditionalPresenceOfBond"

*Datatype:* "DebtIssuerType1Code" on page 268

| CodeName | Name | Definition |
|---|---|---|
| CORP | Corporate | Identifies categories of instruments issued by corporates. |
| MUNI | Municipal | Identifies categories of securities issued by states and local governments. |
| SPVS | SpecialProjectsAndSpecialPurposeVehicles | Firms or governments may issue bonds for special projects or through special purpose vehicles. These bonds are tied to a specific project, such as an infrastructure build. The bond proceeds are then used to finance that project, and the coupon payments and principal are paid out through the project's revenue. |
| SUPR | SupranationalEntities | Supranational entities refer to global entities that are not based in a specific nation. More specifically, a supranational entity has members that exist in multiple countries. Examples of supranational entities that issue bonds are the World Bank or the European Investment Bank. Like government bonds, these bonds are typically quite highly rated.<br><br>A supranational entity may issue bonds to fund its operations, and pay out coupon payments through operational revenue. |
| SVGN | Sovereign | Asset type is sovereign. |

**Constraints**

- **ConditionalPresenceOfBond**

  The Debt Issuer Type must be present if and only if Financial Instrument Type equals 'Bond'

### 12.4.1.3.3 Identification <Id>

*Presence:* [0..1]

*Definition:* Identifies the reporting asset.

*Datatype:* "Max350Text" on page 287

### 12.4.1.3.4 Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the reporting asset.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 12.4.1.4 OtherDefaultFundContribution <OthrDfltFndCntrbtn>

*Presence:* [1..1]

*Definition:* Total value of other contributions to the pre-funded default fund, not received from clearing members, including any contribution from the CCP that is pari-passu with the default fund contributions of the non-defaulting clearing members.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 12.4.1.5 UnfundedMemberCommitment <UfnddMmbCmmtmnt>

*Presence:* [1..1]

*Definition:* Total value of all legally-bound commitments for members to provide additional resources to available to mutualise losses on exhaustion of the default fund.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 12.4.1.6 UnfundedThirdPartyCommitment <UfnddThrdPtyCmmtmnt>

*Presence:* [1..1]

*Definition:* Total value of any third-party commitments to provide additional resources to absorb losses, for example, from insurers.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 12.4.2    OtherPrefundedResources <OthrPrfnddRsrcs>

*Presence:* [0..1]

*Definition:* Breakdown of other CCP prefunded resources required as part of the default waterfall.

*Impacted by:* C4 "DebtIssuerTypeRule"

**OtherPrefundedResources <OthrPrfnddRsrcs>** contains the following **ReportingAssetBreakdown2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportingAssetType** <*RptgAsstTp*> | [1..1] | CodeSet | | 158 |
| | **DebtIssuerType** <*DebtIssrTp*> | [0..1] | CodeSet | C2 | 158 |
| | **Identification** <*Id*> | [0..1] | Text | | 159 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C3 | 159 |

**Constraints**

- **DebtIssuerTypeRule**

    If ReportingAssetType is equal to value 'BOND', then DebtIssuerType must be present.

## 12.4.2.1 ReportingAssetType <RptgAsstTp>

*Presence:* [1..1]

*Definition:* Class of the asset which is a component of the breakdown.

*Datatype:* "ProductType6Code" on page 276

| CodeName | Name | Definition |
|---|---|---|
| BOND | Bond | The asset type is bond. |
| CASH | Cash | The asset type is cash. |
| OTHR | Other | Other asset type. |
| EQUI | Equity | Identifies the nature or type of an equity. |

## 12.4.2.2 DebtIssuerType <DebtIssrTp>

*Presence:* [0..1]

*Definition:* Identifies the type of the issuer of a bond.

*Impacted by:* C2 "ConditionalPresenceOfBond"

*Datatype:* "DebtIssuerType1Code" on page 268

| CodeName | Name | Definition |
|---|---|---|
| CORP | Corporate | Identifies categories of instruments issued by corporates. |
| MUNI | Municipal | Identifies categories of securities issued by states and local governments. |
| SPVS | SpecialProjectsAndSpecialPurposeVehicles | Firms or governments may issue bonds for special projects or through special purpose vehicles. These bonds are tied to a specific project, such as an infrastructure build. The bond proceeds are then used to finance that project, and the coupon payments and principal are paid out through the project's revenue. |

| CodeName | Name | Definition |
|---|---|---|
| SUPR | SupranationalEntities | Supranational entities refer to global entities that are not based in a specific nation. More specifically, a supranational entity has members that exist in multiple countries. Examples of supranational entities that issue bonds are the World Bank or the European Investment Bank. Like government bonds, these bonds are typically quite highly rated.<br><br>A supranational entity may issue bonds to fund its operations, and pay out coupon payments through operational revenue. |
| SVGN | Sovereign | Asset type is sovereign. |

**Constraints**

- **ConditionalPresenceOfBond**

  The Debt Issuer Type must be present if and only if Financial Instrument Type equals 'Bond'

## 12.4.2.3  Identification <Id>

*Presence:* [0..1]

*Definition:* Identifies the reporting asset.

*Datatype:* "Max350Text" on page 287

## 12.4.2.4  Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the reporting asset.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

# 12.4.3      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 13   auth.065.001.01 CCPBackTestingDefinitionReportV01

## 13.1   MessageDefinition Functionality

The CCPBackTestingDefinitionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the methodology used to carry out backtesting.

Outline

The CCPBackTestingDefinitionReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A.  Methodology

Details parameters and methodology used to conduct the back test.

B.  SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 13.2   Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPBckTstgDefRpt>* | [1..1] | | | |
| | | | | | |
| | **Methodology** *<Mthdlgy>* | [1..*] | | | 162 |
| | **RiskModelType** *<RskMdlTp>* | [1..1] | ± | | 162 |
| | **ModelConfidenceLevel** *<MdlCnfdncLvl>* | [1..1] | Rate | | 162 |
| | **VariationMarginCleanIndicator** *<VartnMrgnCleanInd>* | [1..1] | Indicator | | 162 |
| | **Description** *<Desc>* | [0..1] | Text | | 162 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C1 | 163 |

## 13.3   Constraints

**C1   SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 13.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

# 13.4.1 Methodology &lt;Mthdlgy&gt;

*Presence:* [1..*]

*Definition:* Details parameters and methodology used to conduct the back test.

**Methodology &lt;Mthdlgy&gt;** contains the following **BackTestingMethodology1** elements

| Or | MessageElement*&lt;XML Tag&gt;* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RiskModelType** *&lt;RskMdlTp&gt;* | [1..1] | ± | | 162 |
| | **ModelConfidenceLevel** *&lt;MdlCnfdncLvl&gt;* | [1..1] | Rate | | 162 |
| | **VariationMarginCleanIndicator** *&lt;VartnMrgnCleanInd&gt;* | [1..1] | Indicator | | 162 |
| | **Description** *&lt;Desc&gt;* | [0..1] | Text | | 162 |

## 13.4.1.1 RiskModelType &lt;RskMdlTp&gt;

*Presence:* [1..1]

*Definition:* Specifies the core model type, excluding any modifications for pro-cyclicality.

**RiskModelType &lt;RskMdlTp&gt;** contains one of the following elements (see "ModelType1Choice" on page 253 for details)

| Or | MessageElement*&lt;XML Tag&gt;* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code *&lt;Cd&gt;* | [1..1] | CodeSet | | 253 |
| Or} | Proprietary *&lt;Prtry&gt;* | [1..1] | ± | | 254 |

## 13.4.1.2 ModelConfidenceLevel &lt;MdlCnfdncLvl&gt;

*Presence:* [1..1]

*Definition:* Specifies the confidence interval used on a daily basis to assess the performance of the model.

*Datatype:* "BaseOneRate" on page 286

## 13.4.1.3 VariationMarginCleanIndicator &lt;VartnMrgnCleanInd&gt;

*Presence:* [1..1]

*Definition:* Indicates whether the CCP model calculates mark-to-market changes on fixed portfolios when backtesting.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

• *Meaning When True:* True

• *Meaning When False:* False

## 13.4.1.4 Description &lt;Desc&gt;

*Presence:* [0..1]

*Definition:* Description of backtesting methodology.

*Datatype:* "Max2000Text" on page 287

## 13.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

    This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 14     auth.066.001.01 CCPBackTestingResultReportV01

## 14.1    MessageDefinition Functionality

The CCPBackTestingResultReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the results of the back test carried out by the central counterparty.

Outline

The CCPBackTestingResultReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. MonthlyResult

Reports the results of the central counterparties production backtesting.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 14.2    Structure

| Or | MessageElement/BuildingBlock<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPBckTstgRsltRpt>* | [1..1] | | | |
| | | | | | |
| | **MonthlyResult** *<MnthlyRslt>* | [1..*] | | | 165 |
| | **NumberOfObservations** *<NbOfObsrvtns>* | [1..1] | Quantity | | 165 |
| | **NumberOfExceptions** *<NbOfXcptns>* | [1..1] | Quantity | | 165 |
| | **Coverage** *<Cvrg>* | [1..1] | Rate | | 165 |
| | **LargestException** *<LrgstXcptn>* | [1..1] | Amount | C1, C2 | 166 |
| | **AverageException** *<AvrgXcptn>* | [1..1] | Amount | C1, C2 | 166 |
| | **LargestExceptionIdentification** *<LrgstXcptnId>* | [0..1] | ± | | 166 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C3 | 167 |

## 14.3    Constraints

**C1    ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2    CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3**     **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 14.4     Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

# 14.4.1          MonthlyResult <MnthlyRslt>

*Presence:* [1..*]

*Definition:* Reports the results of the central counterparties production backtesting.

**MonthlyResult <MnthlyRslt>** contains the following **MonthlyResult1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NumberOfObservations** <*NbOfObsrvtns*> | [1..1] | Quantity | | 165 |
| | **NumberOfExceptions** <*NbOfXcptns*> | [1..1] | Quantity | | 165 |
| | **Coverage** <*Cvrg*> | [1..1] | Rate | | 165 |
| | **LargestException** <*LrgstXcptn*> | [1..1] | Amount | C1, C2 | 166 |
| | **AverageException** <*AvrgXcptn*> | [1..1] | Amount | C1, C2 | 166 |
| | **LargestExceptionIdentification** <*LrgstXcptnId*> | [0..1] | ± | | 166 |

## 14.4.1.1 NumberOfObservations <NbOfObsrvtns>

*Presence:* [1..1]

*Definition:* Total number of accounts subject to backtesting in the month.

*Datatype:* "PositiveNumber" on page 286

## 14.4.1.2 NumberOfExceptions <NbOfXcptns>

*Presence:* [1..1]

*Definition:* Number of times that margin coverage held against any account fell below the marked-to-market exposure of that member account, based on the backtesting results.

*Datatype:* "NonNegativeNumber" on page 286

## 14.4.1.3 Coverage <Cvrg>

*Presence:* [1..1]

*Definition:* Achieved coverage level.

*Datatype:* "BaseOneRate" on page 286

### 14.4.1.4 LargestException <LrgstXcptn>

*Presence:* [1..1]

*Definition:* Largest marked-to-market exposure on any account that exceeds the margin coverage held against that account. The difference between the size of the exposure and the margin held.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 14.4.1.5 AverageException <AvrgXcptn>

*Presence:* [1..1]

*Definition:* Average marked-to-market exposure on accounts that exceeds the margin coverage held against those accounts.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 14.4.1.6 LargestExceptionIdentification <LrgstXcptnId>

*Presence:* [0..1]

*Definition:* Unique internal identifier for the backtested account experiencing the largest exception.

**LargestExceptionIdentification <LrgstXcptnId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

# 14.4.2      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 15    auth.067.001.01 CCPCollateralReportV01

## 15.1    MessageDefinition Functionality

The CCPCollateralReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the collateral posted by clearing members at the central counterparty.

Outline

The CCPCollateralReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A.  CollateralAccountOwner

Central counterparties record of the collateral posted by clearing members to meet the obligations of the associated margin account or accounts.

B.  SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 15.2    Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPCollRpt>* | [1..1] | | | |
| | | | | | |
| | **CollateralAccountOwner** *<CollAcctOwnr>* | [1..*] | | | 169 |
| | **Identification** *<Id>* | [1..1] | ± | | 170 |
| | **AssetHolding** *<AsstHldg>* | [1..*] | | | 170 |
| | **PostHaircutValue** *<PstHrcutVal>* | [1..1] | Amount | C1, C2 | 171 |
| | **AssetType** *<AsstTp>* | [1..1] | | | 171 |
| {Or | **Gold** *<Gold>* | [1..1] | Amount | C1, C3 | 172 |
| Or | **Triparty** *<Trpty>* | [1..1] | Amount | C1, C3 | 172 |
| Or | **Cash** *<Csh>* | [1..1] | Amount | C1, C3 | 173 |
| Or | **Security** *<Scty>* | [1..1] | ± | | 173 |
| Or | **Guarantee** *<Grnt>* | [1..1] | ± | | 173 |
| Or} | **Commodity** *<Cmmdty>* | [1..1] | ± | | 174 |
| | **CollateralRequirement** *<CollRqrmnt>* | [1..1] | CodeSet | | 174 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C4 | 174 |

# 15.3 Constraints

**C1**    **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2**    **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3**    **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4**    **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 15.4.1    CollateralAccountOwner <CollAcctOwnr>

*Presence:* [1..*]

*Definition:* Central counterparties record of the collateral posted by clearing members to meet the obligations of the associated margin account or accounts.

**CollateralAccountOwner <CollAcctOwnr>** contains the following **CollateralAccount4** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Identification** *<Id>* | [1..1] | ± | | 170 |
| | **AssetHolding** *<AsstHldg>* | [1..*] | | | 170 |
| | **PostHaircutValue** *<PstHrcutVal>* | [1..1] | Amount | C1, C2 | 171 |
| | **AssetType** *<AsstTp>* | [1..1] | | | 171 |
| {Or | **Gold** *<Gold>* | [1..1] | Amount | C1, C3 | 172 |
| Or | **Triparty** *<Trpty>* | [1..1] | Amount | C1, C3 | 172 |
| Or | **Cash** *<Csh>* | [1..1] | Amount | C1, C3 | 173 |
| Or | **Security** *<Scty>* | [1..1] | ± | | 173 |
| Or | **Guarantee** *<Grnt>* | [1..1] | ± | | 173 |
| Or} | **Commodity** *<Cmmdty>* | [1..1] | ± | | 174 |
| | **CollateralRequirement** *<CollRqrmnt>* | [1..1] | CodeSet | | 174 |

## 15.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the collateral account.

**Identification <Id>** contains the following elements (see <u>"GenericIdentification165" on page 242</u> for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

## 15.4.1.2 AssetHolding <AsstHldg>

*Presence:* [1..*]

*Definition:* Specifies the financial instruments placed as collateral.

**AssetHolding <AsstHldg>** contains the following **AssetHolding1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|----------------------------|-------|------|-------------|------|
| | **PostHaircutValue** <*PstHrcutVal*> | [1..1] | Amount | C1, C2 | 171 |
| | **AssetType** <*AsstTp*> | [1..1] | | | 171 |
| {Or | **Gold** <*Gold*> | [1..1] | Amount | C1, C3 | 172 |
| Or | **Triparty** <*Trpty*> | [1..1] | Amount | C1, C3 | 172 |
| Or | **Cash** <*Csh*> | [1..1] | Amount | C1, C3 | 173 |
| Or | **Security** <*Scty*> | [1..1] | ± | | 173 |
| Or | **Guarantee** <*Grnt*> | [1..1] | ± | | 173 |
| Or} | **Commodity** <*Cmmdty*> | [1..1] | ± | | 174 |
| | **CollateralRequirement** <*CollRqrmnt*> | [1..1] | CodeSet | | 174 |

### 15.4.1.2.1 PostHaircutValue <PstHrcutVal>

*Presence:* [1..1]

*Definition:* Mark-to-market post-haircut value of the collateral asset holding.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 15.4.1.2.2 AssetType <AsstTp>

*Presence:* [1..1]

*Definition:* Specifies financial instrument pledged as collateral.

**AssetType <AsstTp>** contains one of the following **AssetHolding1Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Gold** *<Gold>* | [1..1] | Amount | C1, C3 | 172 |
| Or | **Triparty** *<Trpty>* | [1..1] | Amount | C1, C3 | 172 |
| Or | **Cash** *<Csh>* | [1..1] | Amount | C1, C3 | 173 |
| Or | **Security** *<Scty>* | [1..1] | ± | | 173 |
| Or | **Guarantee** *<Grnt>* | [1..1] | ± | | 173 |
| Or} | **Commodity** *<Cmmdty>* | [1..1] | ± | | 174 |

### 15.4.1.2.2.1  Gold <Gold>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value of gold collateral.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 15.4.1.2.2.2  Triparty <Trpty>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value of triparty collateral.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 15.4.1.2.2.3  Cash <Csh>

*Presence:* [1..1]

*Definition:* Value of cash collateral.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 15.4.1.2.2.4  Security <Scty>

*Presence:* [1..1]

*Definition:* Identification and value of the outright investment.

**Security <Scty>** contains the following elements (see "SecurityIdentificationAndAmount1" on page 259 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | IdentifierSet | | 260 |
| | MarketValue <*MktVal*> | [1..1] | Amount | C1, C3 | 260 |
| | FinancialInstrumentType <*FinInstrmTp*> | [1..1] | CodeSet | | 260 |

### 15.4.1.2.2.5  Guarantee <Grnt>

*Presence:* [1..1]

*Definition:* Promise to meet the obligations of a clearing member provided by a third party.

**Guarantee <Grnt>** contains the following elements (see "Guarantee1" on page 256 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Provider <*Prvdr*> | [1..1] | | | 256 |
| {Or | LEI <*LEI*> | [1..1] | IdentifierSet | | 257 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 257 |
| | Amount <*Amt*> | [1..1] | Amount | C1, C2 | 257 |

#### 15.4.1.2.2.6 Commodity <Cmmdty>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value of other commodity collateral.

**Commodity <Cmmdty>** contains the following elements (see "Commodity2" on page 241 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|--------------------------|-------|------|-------------|------|
|    | MarketValue <MktVal>     | [1..1] | Amount | C1, C3 | 241 |
|    | CommodityType <CmmdtyTp> | [1..1] | ± |  | 242 |

### 15.4.1.2.3 CollateralRequirement <CollRqrmnt>

*Presence:* [1..1]

*Definition:* Identifies whether collateral relates to default fund requirements or initial margin requirements.

*Datatype:* "CollateralAccountType3Code" on page 266

| CodeName | Name | Definition |
|----------|------|------------|
| MGIN | Margin | Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers. |
| DFLT | DefaultFund | Specifies that the account is used to post collateral that covers clearing member's default risk. |

# 15.4.2    SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|--------------------------|-------|------|-------------|------|
|    | PlaceAndName <PlcAndNm>  | [0..1] | Text |  | 253 |
|    | Envelope <Envlp>         | [1..1] | (External Schema) |  | 253 |

**Constraints**

• **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 16    auth.068.001.01 CCPAccountPositionReportV01

## 16.1    MessageDefinition Functionality

The CCPAccountPositionReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority of the positions of the clearing members of the central counterparty.

Outline

The CCPAccountPositionReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. Portfolio

Position accounts of a central counterparty containing a portfolio of financial instruments.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 16.2   Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPAcctPosRpt>* | [1..1] | | | |
| | | | | | |
| | **Portfolio** *<Prtfl>* | [1..*] | | | 177 |
| | **Identification** *<Id>* | [1..1] | ± | | 178 |
| | **Position** *<Pos>* | [1..*] | | | 179 |
| | **ProductIdentification** *<PdctId>* | [1..1] | Text | | 179 |
| | **RiskRequirement** *<RskRqrmnt>* | [0..1] | | C4 | 179 |
| | **InitialMarginRequirement** *<InitlMrgnRqrmnt>* | [0..1] | Amount | C1, C2 | 180 |
| | **VariationMarginRequirement** *<VartnMrgnRqrmnt>* | [0..1] | | | 180 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 180 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 181 |
| | **GrossNotional** *<GrssNtnl>* | [1..1] | Amount | C1, C3 | 181 |
| | **NetNotional** *<NetNtnl>* | [1..1] | | | 181 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 182 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 182 |
| | **GrossDeltaEquivalentValue** *<GrssDltaEqvtVal>* | [0..1] | Amount | C1, C2 | 182 |
| | **NetDeltaEquivalentValue** *<NetDltaEqvtVal>* | [0..1] | | | 183 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 183 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 183 |
| | **GrossDeltaEquivalentQuantity** *<GrssDltaEqvtQty>* | [0..1] | Quantity | | 184 |
| | **NetDeltaEquivalentQuantity** *<NetDltaEqvtQty>* | [0..1] | Quantity | | 184 |
| | **GrossMarketValue** *<GrssMktVal>* | [1..1] | Amount | C1, C2 | 184 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C5 | 184 |

# 16.3   Constraints

**C1   ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2   CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3    CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4    MarginPresenceRule**

At least one margin (initial or variation) must be present.

**C5    SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 16.4    Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 16.4.1      Portfolio <Prtfl>

*Presence:* [1..*]

*Definition:* Position accounts of a central counterparty containing a portfolio of financial instruments.

**Portfolio <Prtfl>** contains the following **PositionAccount2** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** *<Id>* | [1..1] | ± | | 178 |
| | **Position** *<Pos>* | [1..*] | | | 179 |
| | **ProductIdentification** *<PdctId>* | [1..1] | Text | | 179 |
| | **RiskRequirement** *<RskRqrmnt>* | [0..1] | | C4 | 179 |
| | **InitialMarginRequirement** *<InitlMrgnRqrmnt>* | [0..1] | Amount | C1, C2 | 180 |
| | **VariationMarginRequirement** *<VartnMrgnRqrmnt>* | [0..1] | | | 180 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 180 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 181 |
| | **GrossNotional** *<GrssNtnl>* | [1..1] | Amount | C1, C3 | 181 |
| | **NetNotional** *<NetNtnl>* | [1..1] | | | 181 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 182 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 182 |
| | **GrossDeltaEquivalentValue** *<GrssDltaEqvtVal>* | [0..1] | Amount | C1, C2 | 182 |
| | **NetDeltaEquivalentValue** *<NetDltaEqvtVal>* | [0..1] | | | 183 |
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 183 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 183 |
| | **GrossDeltaEquivalentQuantity** *<GrssDltaEqvtQty>* | [0..1] | Quantity | | 184 |
| | **NetDeltaEquivalentQuantity** *<NetDltaEqvtQty>* | [0..1] | Quantity | | 184 |
| | **GrossMarketValue** *<GrssMktVal>* | [1..1] | Amount | C1, C2 | 184 |

## 16.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique internal identification of the position account.

**Identification <Id>** contains the following elements (see <u>"GenericIdentification165" on page 242</u> for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

### 16.4.1.2 Position <Pos>

*Presence:* [1..*]

*Definition:* Position in a financial instrument or set of financial instruments.

**Position <Pos>** contains the following **Position1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProductIdentification** <*PdctId*> | [1..1] | Text | | 179 |
| | **RiskRequirement** <*RskRqrmnt*> | [0..1] | | C4 | 179 |
| | **InitialMarginRequirement** <*InitlMrgnRqrmnt*> | [0..1] | Amount | C1, C2 | 180 |
| | **VariationMarginRequirement** <*VartnMrgnRqrmnt*> | [0..1] | | | 180 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 180 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 181 |
| | **GrossNotional** <*GrssNtnl*> | [1..1] | Amount | C1, C3 | 181 |
| | **NetNotional** <*NetNtnl*> | [1..1] | | | 181 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 182 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 182 |
| | **GrossDeltaEquivalentValue** <*GrssDltaEqvtVal*> | [0..1] | Amount | C1, C2 | 182 |
| | **NetDeltaEquivalentValue** <*NetDltaEqvtVal*> | [0..1] | | | 183 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C2 | 183 |
| | **Sign** <*Sgn*> | [1..1] | Indicator | | 183 |
| | **GrossDeltaEquivalentQuantity** <*GrssDltaEqvtQty*> | [0..1] | Quantity | | 184 |
| | **NetDeltaEquivalentQuantity** <*NetDltaEqvtQty*> | [0..1] | Quantity | | 184 |
| | **GrossMarketValue** <*GrssMktVal*> | [1..1] | Amount | C1, C2 | 184 |

### 16.4.1.2.1 ProductIdentification <PdctId>

*Presence:* [1..1]

*Definition:* CCP's unique internal identifier for product.

*Datatype:* "Max256Text" on page 287

### 16.4.1.2.2 RiskRequirement <RskRqrmnt>

*Presence:* [0..1]

*Definition:* Obligations of a clearing member with respect to a central counterparty based on the position at end of day.

*Impacted by:* C4 "MarginPresenceRule"

**RiskRequirement <RskRqrmnt>** contains the following **EndOfDayRequirement1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InitialMarginRequirement** <InitlMrgnRqrmnt> | [0..1] | Amount | C1, C2 | 180 |
| | **VariationMarginRequirement** <VartnMrgnRqrmnt> | [0..1] | | | 180 |
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 180 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 181 |

**Constraints**

- **MarginPresenceRule**

  At least one margin (initial or variation) must be present.

### 16.4.1.2.2.1 InitialMarginRequirement <InitlMrgnRqrmnt>

*Presence:* [0..1]

*Definition:* Specifies the initial margin requirement for position.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 16.4.1.2.2.2 VariationMarginRequirement <VartnMrgnRqrmnt>

*Presence:* [0..1]

*Definition:* Daily change in mark-to-market for the associated position. Indicates whether variation margin paid to clearing members (true) or received from clearing members (false).

**VariationMarginRequirement <VartnMrgnRqrmnt>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <Amt> | [1..1] | Amount | C1, C2 | 180 |
| | **Sign** <Sgn> | [1..1] | Indicator | | 181 |

### 16.4.1.2.2.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 16.4.1.2.2.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 16.4.1.2.3 GrossNotional <GrssNtnl>

*Presence:* [1..1]

*Definition:* Gross notional of positions of the product without netting of long/short positions, or delta equivalent notional for options.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 16.4.1.2.4 NetNotional <NetNtnl>

*Presence:* [1..1]

*Definition:* Net notional of positions of the product with netting between long and short positions, or delta equivalent notional for options. Indicates whether net long position is positive.

**NetNotional <NetNtnl>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 182 |
| | **Sign** *<Sgn>* | [1..1] | Indicator | | 182 |

### 16.4.1.2.4.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 16.4.1.2.4.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 16.4.1.2.5 GrossDeltaEquivalentValue <GrssDltaEqvtVal>

*Presence:* [0..1]

*Definition:* Change in value of position for a unit change in the index. Usage: for interest rate swaps the PV01 of the gross position, for credit default swaps the DV01 of the gross position, for index products with a fixed value per unit move, the total weighted value of a one unit move in the index for the gross contracts in the position, weighted by the delta of the contracts in the position.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 16.4.1.2.6 NetDeltaEquivalentValue <NetDltaEqvtVal>

*Presence:* [0..1]

*Definition:* Change in value of position for a unit change in the index. Usage: for interest rate swaps the PV01 of the net position, for credit default swaps the DV01 of the net position, for index products with a fixed value per unit move, the total weighted value of a one unit move in the index for the net contracts in the position, weighted by the delta of the contracts in the position. Indicates whether net long position is positive.

**NetDeltaEquivalentValue <NetDltaEqvtVal>** contains the following **AmountAndDirection102** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | **Amount** *<Amt>* | [1..1] | Amount | C1, C2 | 183 |
|    | **Sign** *<Sgn>* | [1..1] | Indicator |  | 183 |

### 16.4.1.2.6.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 16.4.1.2.6.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see <u>"PlusOrMinusIndicator" on page 285</u>):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 16.4.1.2.7 GrossDeltaEquivalentQuantity <GrssDltaEqvtQty>

*Presence:* [0..1]

*Definition:* Gross weighted quantity of the lots in the position weighted by the delta of the contracts in the position.

*Datatype:* <u>"NonNegativeFraction5DecimalNumber" on page 285</u>

### 16.4.1.2.8 NetDeltaEquivalentQuantity <NetDltaEqvtQty>

*Presence:* [0..1]

*Definition:* Net weighted quantity of the lots in the position weighted by the delta of the contracts in the position.

*Datatype:* <u>"Fraction5DecimalNumber" on page 285</u>

### 16.4.1.2.9 GrossMarketValue <GrssMktVal>

*Presence:* [1..1]

*Definition:* Gross market value of the positions of the product without netting of long/short positions.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* <u>"ActiveCurrencyAndAmount" on page 262</u>

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 16.4.2       SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see <u>"SupplementaryData1" on page 252</u> for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 17    auth.069.001.02 CCPClearedProductReportV02

## 17.1   MessageDefinition Functionality

The CCPClearedProductReport message is sent from the central counterparty to the national competent authority. It is used to inform the national competent authority about the financial instruments cleared by the central counterparty.

V02 adds cleared gross notional amount, defined as the gross notional amount that was cleared for that product on the report date.

Outline

The CCPClearedProductReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ClearedProduct

Financial instrument cleared by a central counterparty.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 17.2    Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPClrdPdctRpt>* | [1..1] | | | |
| | | | | | |
| | **ClearedProduct** <*ClrdPdct*> | [1..*] | | | 188 |
| | **TradingVenue** <*TradgVn*> | [1..*] | IdentifierSet | | 189 |
| | **CCPProductIdentification** <*CCPPdctId*> | [1..1] | ± | | 190 |
| | **UniversalProductIdentification** <*UvrslPdctId*> | [0..1] | ± | | 190 |
| | **Product** <*Pdct*> | [1..1] | | | 190 |
| {Or | **Derivative** <*Deriv*> | [1..1] | | | 191 |
| | **DerivativeClassification** <*DerivClssfctn*> | [1..1] | ± | | 191 |
| | **DerivativeUnderlyingLeg** <*DerivUndrlygLeg*> | [1..2] | ± | | 192 |
| | **OptionAttributes** <*OptnAttrbts*> | [0..1] | ± | | 193 |
| Or | **SecuritiesFinancingTransaction** <*SctiesFincgTx*> | [1..1] | | | 194 |
| | **ProductClassification** <*PdctClssfctn*> | [1..1] | | | 194 |
| | **AssetClass** <*AsstClss*> | [1..1] | Text | | 195 |
| | **BaseProduct** <*BasePdct*> | [0..1] | Text | | 195 |
| | **SubProduct** <*SubPdct*> | [0..1] | Text | | 195 |
| | **SubCommodity** <*SubCmmdty*> | [0..1] | Text | | 195 |
| | **TransactionType** <*TxTp*> | [0..1] | Text | | 195 |
| | **RepurchaseAgreementType** <*RpAgrmtTp*> | [1..1] | | | 195 |
| {Or | **SpecificCollateral** <*SpcfcColl*> | [1..1] | ± | | 196 |
| Or} | **GeneralCollateral** <*GnlColl*> | [1..1] | | | 196 |
| | **EligibleFinancialInstrumentIdentification** <*ElgblFinInstrmId*> | [1..*] | Text | | 196 |
| | **TripartyAgent** <*TrptyAgt*> | [0..1] | IdentifierSet | | 196 |
| Or} | **Security** <*Scty*> | [1..1] | ± | | 196 |
| | **OpenInterest** <*OpnIntrst*> | [1..1] | | | 197 |
| | **GrossNotionalAmount** <*GrssNtnlAmt*> | [1..1] | Amount | C1, C3 | 197 |
| | **NumberOfLots** <*NbOfLots*> | [0..1] | Quantity | | 197 |
| | **TradesCleared** <*TrdsClrd*> | [0..1] | Quantity | | 197 |
| | **ClearedGrossNotionalAmount** <*ClrdGrssNtnlAmt*> | [1..1] | Amount | C1, C3 | 198 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C4 | 198 |

# 17.3   Constraints

**C1**   **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2**   **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3**   **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4**   **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 17.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 17.4.1      ClearedProduct <ClrdPdct>

*Presence:* [1..*]

*Definition:* Financial instrument cleared by a central counterparty.

**ClearedProduct <ClrdPdct>** contains the following **ClearedProduct2** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TradingVenue** <TradgVn> | [1..*] | IdentifierSet | | 189 |
| | **CCPProductIdentification** <CCPPdctId> | [1..1] | ± | | 190 |
| | **UniversalProductIdentification** <UvrslPdctId> | [0..1] | ± | | 190 |
| | **Product** <Pdct> | [1..1] | | | 190 |
| {Or | **Derivative** <Deriv> | [1..1] | | | 191 |
| | **DerivativeClassification** <DerivClssfctn> | [1..1] | ± | | 191 |
| | **DerivativeUnderlyingLeg** <DerivUndrlygLeg> | [1..2] | ± | | 192 |
| | **OptionAttributes** <OptnAttrbts> | [0..1] | ± | | 193 |
| Or | **SecuritiesFinancingTransaction** <SctiesFincgTx> | [1..1] | | | 194 |
| | **ProductClassification** <PdctClssfctn> | [1..1] | | | 194 |
| | **AssetClass** <AsstClss> | [1..1] | Text | | 195 |
| | **BaseProduct** <BasePdct> | [0..1] | Text | | 195 |
| | **SubProduct** <SubPdct> | [0..1] | Text | | 195 |
| | **SubCommodity** <SubCmmdty> | [0..1] | Text | | 195 |
| | **TransactionType** <TxTp> | [0..1] | Text | | 195 |
| | **RepurchaseAgreementType** <RpAgrmtTp> | [1..1] | | | 195 |
| {Or | **SpecificCollateral** <SpcfcColl> | [1..1] | ± | | 196 |
| Or} | **GeneralCollateral** <GnlColl> | [1..1] | | | 196 |
| | **EligibleFinancialInstrumentIdentification** <ElgblFinInstrmId> | [1..*] | Text | | 196 |
| | **TripartyAgent** <TrptyAgt> | [0..1] | IdentifierSet | | 196 |
| Or} | **Security** <Scty> | [1..1] | ± | | 196 |
| | **OpenInterest** <OpnIntrst> | [1..1] | | | 197 |
| | **GrossNotionalAmount** <GrssNtnlAmt> | [1..1] | Amount | C1, C3 | 197 |
| | **NumberOfLots** <NbOfLots> | [0..1] | Quantity | | 197 |
| | **TradesCleared** <TrdsClrd> | [0..1] | Quantity | | 197 |
| | **ClearedGrossNotionalAmount** <ClrdGrssNtnlAmt> | [1..1] | Amount | C1, C3 | 198 |

## 17.4.1.1 TradingVenue <TradgVn>

*Presence:* [1..*]

*Definition:* Exchange or trading venue where product is traded.

*Datatype:* "MICIdentifier" on page 284

### 17.4.1.2 CCPProductIdentification <CCPPdctId>

*Presence:* [1..1]

*Definition:* CCP's unique identification for product cleared.

**CCPProductIdentification <CCPPdctId>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification <*Id*>     | [1..1] | Text |            | 243 |
|    | Description <*Desc*>      | [0..1] | Text |            | 244 |
|    | Issuer <*Issr*>          | [0..1] | Text |            | 244 |
|    | SchemeName <*SchmeNm*>   | [0..1] | Text |            | 244 |

### 17.4.1.3 UniversalProductIdentification <UvrslPdctId>

*Presence:* [0..1]

*Definition:* Standard unique identification of product cleared.

**UniversalProductIdentification <UvrslPdctId>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification <*Id*>     | [1..1] | Text |            | 243 |
|    | Description <*Desc*>      | [0..1] | Text |            | 244 |
|    | Issuer <*Issr*>          | [0..1] | Text |            | 244 |
|    | SchemeName <*SchmeNm*>   | [0..1] | Text |            | 244 |

### 17.4.1.4 Product <Pdct>

*Presence:* [1..1]

*Definition:* Choice between the major categories of financial instruments.

**Product <Pdct>** contains one of the following **Product1Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Derivative** *<Deriv>* | [1..1] | | | 191 |
| | **DerivativeClassification** *<DerivClssfctn>* | [1..1] | ± | | 191 |
| | **DerivativeUnderlyingLeg** *<DerivUndrlygLeg>* | [1..2] | ± | | 192 |
| | **OptionAttributes** *<OptnAttrbts>* | [0..1] | ± | | 193 |
| Or | **SecuritiesFinancingTransaction** *<SctiesFincgTx>* | [1..1] | | | 194 |
| | **ProductClassification** *<PdctClssfctn>* | [1..1] | | | 194 |
| | **AssetClass** *<AsstClss>* | [1..1] | Text | | 195 |
| | **BaseProduct** *<BasePdct>* | [0..1] | Text | | 195 |
| | **SubProduct** *<SubPdct>* | [0..1] | Text | | 195 |
| | **SubCommodity** *<SubCmmdty>* | [0..1] | Text | | 195 |
| | **TransactionType** *<TxTp>* | [0..1] | Text | | 195 |
| | **RepurchaseAgreementType** *<RpAgrmtTp>* | [1..1] | | | 195 |
| {Or | **SpecificCollateral** *<SpcfcColl>* | [1..1] | ± | | 196 |
| Or} | **GeneralCollateral** *<GnlColl>* | [1..1] | | | 196 |
| | **EligibleFinancialInstrumentIdentification** *<ElgblFinInstrmId>* | [1..*] | Text | | 196 |
| | **TripartyAgent** *<TrptyAgt>* | [0..1] | IdentifierSet | | 196 |
| Or} | **Security** *<Scty>* | [1..1] | ± | | 196 |

### 17.4.1.4.1 Derivative <Deriv>

*Presence:* [1..1]

*Definition:* Derivative specific attributes.

**Derivative <Deriv>** contains the following **Derivative3** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **DerivativeClassification** *<DerivClssfctn>* | [1..1] | ± | | 191 |
| | **DerivativeUnderlyingLeg** *<DerivUndrlygLeg>* | [1..2] | ± | | 192 |
| | **OptionAttributes** *<OptnAttrbts>* | [0..1] | ± | | 193 |

### 17.4.1.4.1.1 DerivativeClassification <DerivClssfctn>

*Presence:* [1..1]

*Definition:* Hierarchy of classification of a derivative.

**DerivativeClassification <DerivClssfctn>** contains the following elements (see "DerivativeClassification1" on page 232 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | AssetClass *<AsstClss>* | [1..1] | Text | | 232 |
| | BaseProduct *<BasePdct>* | [0..1] | Text | | 232 |
| | SubProduct *<SubPdct>* | [0..1] | Text | | 233 |
| | SubCommodity *<SubCmmdty>* | [0..1] | Text | | 233 |
| | TransactionType *<TxTp>* | [0..1] | Text | | 233 |

### 17.4.1.4.1.2 DerivativeUnderlyingLeg <DerivUndrlygLeg>

*Presence:* [1..2]

*Definition:* Rate(s) that determine(s)) the value of the swap during the lifetime of the trade. Where both rates are fixed this does not need to be reported.

**DerivativeUnderlyingLeg <DerivUndrlygLeg>** contains the following elements (see <u>"DerivativeUnderlyingLeg1" on page 218</u> for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | ContractAttributes <*CtrctAttrbts*> | [1..1] | | | 218 |
| | ContractTerm <*CtrctTerm*> | [0..1] | | | 219 |
| | Unit <*Unit*> | [1..1] | CodeSet | | 219 |
| | Value <*Val*> | [1..1] | Quantity | | 219 |
| | Standardisation <*Stdstn*> | [0..3] | CodeSet | | 219 |
| | PaymentFrequency <*PmtFrqcy*> | [1..1] | CodeSet | | 220 |
| | DefinedAttributes <*DfndAttrbts*> | [0..1] | | | 220 |
| {Or | QuantityDefinedAttributes <*QtyDfndAttrbts*> | [1..1] | | | 221 |
| | ContractSize <*CtrctSz*> | [1..1] | | | 222 |
| | LotSize <*LotSz*> | [1..1] | Quantity | | 222 |
| | Unit <*Unit*> | [0..1] | | | 222 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 222 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 226 |
| | DeliveryType <*DlvryTp*> | [1..1] | CodeSet | | 226 |
| | UnderlyingIdentification <*UndrlygId*> | [1..1] | ± | | 227 |
| | PriceCurrency <*PricCcy*> | [1..1] | CodeSet | C1 | 227 |
| Or} | ValueDefinedAttributes <*ValDfndAttrbts*> | [1..1] | | | 227 |
| | Notional <*Ntnl*> | [0..1] | Amount | C1, C2 | 228 |
| | UnitValue <*UnitVal*> | [1..1] | Amount | C1, C2 | 228 |
| | IndexIdentification <*IndxId*> | [1..1] | ± | | 229 |
| | IndexUnit <*IndxUnit*> | [1..1] | Text | | 229 |
| | InterestRateTerms <*IntrstRateTerms*> | [0..1] | CodeSet | | 229 |

### 17.4.1.4.1.3 OptionAttributes <OptnAttrbts>

*Presence:* [0..1]

*Definition:* Option specific attributes.

**OptionAttributes <OptnAttrbts>** contains the following elements (see <u>"Option14" on page 214</u> for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | ExpirationStyle *<XprtnStyle>* | [1..4] | CodeSet | | 215 |
| | OptionStyle *<OptnStyle>* | [0..1] | CodeSet | | 215 |
| | OptionType *<OptnTp>* | [0..1] | CodeSet | | 216 |
| | BarrierIndicator *<BrrrInd>* | [0..1] | Indicator | | 216 |
| | EventType *<EvtTp>* | [0..1] | | | 216 |
| | Type *<Tp>* | [1..1] | | | 217 |
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 217 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 217 |
| | Description *<Desc>* | [1..1] | Text | | 217 |

### 17.4.1.4.2 SecuritiesFinancingTransaction <SctiesFincgTx>

*Presence:* [1..1]

*Definition:* Attributes relating to repurchase agreement cleared by the CCP.

**SecuritiesFinancingTransaction <SctiesFincgTx>** contains the following **RepurchaseAgreement3** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **ProductClassification** *<PdctClssfctn>* | [1..1] | | | 194 |
| | **AssetClass** *<AsstClss>* | [1..1] | Text | | 195 |
| | **BaseProduct** *<BasePdct>* | [0..1] | Text | | 195 |
| | **SubProduct** *<SubPdct>* | [0..1] | Text | | 195 |
| | **SubCommodity** *<SubCmmdty>* | [0..1] | Text | | 195 |
| | **TransactionType** *<TxTp>* | [0..1] | Text | | 195 |
| | **RepurchaseAgreementType** *<RpAgrmtTp>* | [1..1] | | | 195 |
| {Or | **SpecificCollateral** *<SpcfcColl>* | [1..1] | ± | | 196 |
| Or} | **GeneralCollateral** *<GnlColl>* | [1..1] | | | 196 |
| | **EligibleFinancialInstrumentIdentification** *<ElgblFinInstrmId>* | [1..*] | Text | | 196 |
| | **TripartyAgent** *<TrptyAgt>* | [0..1] | IdentifierSet | | 196 |

#### 17.4.1.4.2.1 ProductClassification <PdctClssfctn>

*Presence:* [1..1]

*Definition:* Specifies attributes of a derivative based on Final ISDA Taxonomy v1.0 and Final ISDA Taxonomy v2.0.

**ProductClassification <PdctClssfctn>** contains the following **ProductClassification1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AssetClass** <AsstClss> | [1..1] | Text | | 195 |
| | **BaseProduct** <BasePdct> | [0..1] | Text | | 195 |
| | **SubProduct** <SubPdct> | [0..1] | Text | | 195 |
| | **SubCommodity** <SubCmmdty> | [0..1] | Text | | 195 |
| | **TransactionType** <TxTp> | [0..1] | Text | | 195 |

### 17.4.1.4.2.1.1 AssetClass <AsstClss>

*Presence:* [1..1]

*Definition:* Asset class of the underlying of the derivative (e.g. Interest Rate, Commodity, Equity).

*Datatype:* "Max35Text" on page 288

### 17.4.1.4.2.1.2 BaseProduct <BasePdct>

*Presence:* [0..1]

*Definition:* Market of the underlying product (IR Swap, Freight, Precious/Non Precious).

*Datatype:* "Max35Text" on page 288

### 17.4.1.4.2.1.3 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Further details of the product type.

*Datatype:* "Max35Text" on page 288

### 17.4.1.4.2.1.4 SubCommodity <SubCmmdty>

*Presence:* [0..1]

*Definition:* Further details if the asset class is commodity.

*Datatype:* "Max35Text" on page 288

### 17.4.1.4.2.1.5 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Type of the transaction, for example, option, spot forward or exotic.

*Datatype:* "Max35Text" on page 288

### 17.4.1.4.2.2 RepurchaseAgreementType <RpAgrmtTp>

*Presence:* [1..1]

*Definition:* Indicates whether the repo is a general collateral repo or specific repo.

**RepurchaseAgreementType <RpAgrmtTp>** contains one of the following **RepurchaseAgreementType1Choice** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SpecificCollateral** <SpcfcColl> | [1..1] | ± | | 196 |
| Or} | **GeneralCollateral** <GnlColl> | [1..1] | | | 196 |
| | **EligibleFinancialInstrumentIdentification** <ElgblFinInstrmId> | [1..*] | Text | | 196 |

### 17.4.1.4.2.2.1 SpecificCollateral <SpcfcColl>

*Presence:* [1..1]

*Definition:* Repurchase agreement where a single, pre-defined, financial instrument is sold and repurchased.

**SpecificCollateral <SpcfcColl>** contains the following elements (see "SpecificCollateral2" on page 237 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstrumentIdentification <FinInstrmId> | [1..1] | ± | | 237 |

### 17.4.1.4.2.2.2 GeneralCollateral <GnlColl>

*Presence:* [1..1]

*Definition:* Repurchase agreement where the agreement allows for the sale and repurchase of any of a selection of assets from a pool of eligible assets.

**GeneralCollateral <GnlColl>** contains the following **GeneralCollateral2** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EligibleFinancialInstrumentIdentification** <ElgblFinInstrmId> | [1..*] | Text | | 196 |

### 17.4.1.4.2.2.2.1 EligibleFinancialInstrumentIdentification <ElgblFinInstrmId>

*Presence:* [1..*]

*Definition:* List of the identifiers of the securities eligible for a general collateral repurchase agreement.

*Datatype:* "Max35Text" on page 288

### 17.4.1.4.2.3 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Identifier for triparty agent if applicable.

*Datatype:* "LEIIdentifier" on page 284

## 17.4.1.4.3 Security <Scty>

*Presence:* [1..1]

*Definition:* Attributes relating to cleared securities.

**Security <Scty>** contains the following elements (see "FinancialInstrument59" on page 260 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
| | Identification <Id> | [1..1] | IdentifierSet | | 261 |
| | Issuer <Issr> | [1..1] | IdentifierSet | | 261 |
| | Sector <Sctr> | [0..1] | IdentifierSet | | 261 |

## 17.4.1.5 OpenInterest <OpnIntrst>

*Presence:* [1..1]

*Definition:* Measure of the current stock of a financial instrument that has been traded on an exchange or cleared via a central counterparty.

**OpenInterest <OpnIntrst>** contains the following **OpenInterest1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|----|------------------------|-------|------|-------------|------|
| | **GrossNotionalAmount** <GrssNtnlAmt> | [1..1] | Amount | C1, C3 | 197 |
| | **NumberOfLots** <NbOfLots> | [0..1] | Quantity | | 197 |

### 17.4.1.5.1 GrossNotionalAmount <GrssNtnlAmt>

*Presence:* [1..1]

*Definition:* Gross notional of product cleared, if applicable.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 17.4.1.5.2 NumberOfLots <NbOfLots>

*Presence:* [0..1]

*Definition:* Open interest in number of lots, if applicable.

*Datatype:* "PositiveNumber" on page 286

## 17.4.1.6 TradesCleared <TrdsClrd>

*Presence:* [0..1]

*Definition:* Number of trades cleared over the reporting period.

*Datatype:* "NonNegativeNumber" on page 286

### 17.4.1.7 ClearedGrossNotionalAmount <ClrdGrssNtnlAmt>

*Presence:* [1..1]

*Definition:* Gross notional amount that was cleared for that product on the report date.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 17.4.2        SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | PlaceAndName *<PlcAndNm>* | [0..1] | Text |  | 253 |
|    | Envelope *<Envlp>* | [1..1] | (External Schema) |  | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 18     auth.112.001.01 CCPInteroperabilityReportV01

## 18.1    MessageDefinition Functionality

The CCPInteroperabilityReport message is sent from the central counterparty to the national competent authority. It is an optional report only to be sent if the central counterparty offers an interoperability arrangement with another CCP. It informs the national competent authority about the usage of the linked CCPs in terms of the exposures, margin calls and collateral from the interoperable CCP to the reporting CCP.

Outline

The CCPInteroperabilityReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. InteroperabilityCCP

Identification of the interoperability CCP.

B. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

# 18.2   Structure

| Or | MessageElement/BuildingBlock*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CCPIntrprbltyRpt>* | [1..1] | | | |
| | | | | | |
| | **InteroperabilityCCP** *<IntrprbltyCCP>* | [1..*] | | | 201 |
| | **Identification** *<Id>* | [1..1] | ± | | 202 |
| | **TotalInitialMargin** *<TtlInitlMrgn>* | [1..*] | Amount | C1, C2 | 203 |
| | **TradesCleared** *<TrdsClrd>* | [0..1] | Quantity | | 203 |
| | **GrossNotionalAmount** *<GrssNtnlAmt>* | [1..*] | Amount | C1, C3 | 203 |
| | **AssetHolding** *<AsstHldg>* | [1..*] | | | 204 |
| | **PostHaircutValue** *<PstHrcutVal>* | [1..1] | Amount | C1, C3 | 205 |
| | **AssetType** *<AsstTp>* | [1..1] | | | 206 |
| {Or | **Gold** *<Gold>* | [1..1] | Amount | C1, C2 | 206 |
| Or | **Triparty** *<Trpty>* | [1..1] | | | 207 |
| | **Triparty** *<Trpty>* | [1..1] | Amount | C1, C2 | 207 |
| | **CollateralType** *<CollTp>* | [1..1] | | | 208 |
| {Or | **GeneralCollateral** *<GnlColl>* | [1..1] | | | 208 |
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [0..*] | | | 209 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 209 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 209 |
| Or} | **SpecificCollateral** *<SpcfcColl>* | [1..1] | | | 209 |
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [1..1] | | | 210 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 210 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 210 |
| Or | **Cash** *<Csh>* | [1..1] | Amount | C1, C2 | 211 |
| Or | **Security** *<Scty>* | [1..1] | ± | | 211 |
| Or | **Guarantee** *<Grnt>* | [1..1] | ± | | 211 |
| Or} | **Commodity** *<Cmmdty>* | [1..1] | ± | | 212 |
| | **CollateralRequirement** *<CollRqrmnt>* | [1..1] | CodeSet | | 212 |
| | **SupplementaryData** *<SplmtryData>* | [0..*] | ± | C4 | 212 |

# 18.3   Constraints

**C1   ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2   CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C3   CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4   SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 18.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 18.4.1      InteroperabilityCCP <IntrprbltyCCP>

*Presence:* [1..*]

*Definition:* Identification of the interoperability CCP.

**InteroperabilityCCP <IntrprbltyCCP>** contains the following **InteroperabilityCCP1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | | 202 |
| | **TotalInitialMargin** <*TtlInitlMrgn*> | [1..*] | Amount | C1, C2 | 203 |
| | **TradesCleared** <*TrdsClrd*> | [0..1] | Quantity | | 203 |
| | **GrossNotionalAmount** <*GrssNtnlAmt*> | [1..*] | Amount | C1, C3 | 203 |
| | **AssetHolding** <*AsstHldg*> | [1..*] | | | 204 |
| | **PostHaircutValue** <*PstHrcutVal*> | [1..1] | Amount | C1, C3 | 205 |
| | **AssetType** <*AsstTp*> | [1..1] | | | 206 |
| {Or | **Gold** <*Gold*> | [1..1] | Amount | C1, C2 | 206 |
| Or | **Triparty** <*Trpty*> | [1..1] | | | 207 |
| | **Triparty** <*Trpty*> | [1..1] | Amount | C1, C2 | 207 |
| | **CollateralType** <*CollTp*> | [1..1] | | | 208 |
| {Or | **GeneralCollateral** <*GnlColl*> | [1..1] | | | 208 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | | | 209 |
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 209 |
| | **Issuer** <*Issr*> | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** <*MktVal*> | [1..1] | Amount | C1, C3 | 209 |
| Or} | **SpecificCollateral** <*SpcfcColl*> | [1..1] | | | 209 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | | | 210 |
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 210 |
| | **Issuer** <*Issr*> | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** <*MktVal*> | [1..1] | Amount | C1, C3 | 210 |
| Or | **Cash** <*Csh*> | [1..1] | Amount | C1, C2 | 211 |
| Or | **Security** <*Scty*> | [1..1] | ± | | 211 |
| Or | **Guarantee** <*Grnt*> | [1..1] | ± | | 211 |
| Or} | **Commodity** <*Cmmdty*> | [1..1] | ± | | 212 |
| | **CollateralRequirement** <*CollRqrmnt*> | [1..1] | CodeSet | | 212 |

## 18.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary code that uniquely identifies the object or subject of interest.

**Identification <Id>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | Text | | 243 |
| | Description <Desc> | [0..1] | Text | | 244 |
| | Issuer <Issr> | [0..1] | Text | | 244 |
| | SchemeName <SchmeNm> | [0..1] | Text | | 244 |

## 18.4.1.2 TotalInitialMargin <TtlInitlMrgn>

*Presence:* [1..*]

*Definition:* Total value of the initial margin (IM) requirement for all members at the last business day of the month.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 18.4.1.3 TradesCleared <TrdsClrd>

*Presence:* [0..1]

*Definition:* Number of trades cleared over the reporting period.

*Datatype:* "NonNegativeNumber" on page 286

## 18.4.1.4 GrossNotionalAmount <GrssNtnlAmt>

*Presence:* [1..*]

*Definition:* Gross notional of product cleared, if applicable.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

# 18.4.1.5  AssetHolding <AsstHldg>

*Presence:* [1..*]

*Definition:* Specifies the financial instruments placed as collateral.

**AssetHolding <AsstHldg>** contains the following **AssetHolding3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PostHaircutValue** <*PstHrcutVal*> | [1..1] | Amount | C1, C3 | 205 |
| | **AssetType** <*AsstTp*> | [1..1] | | | 206 |
| {Or | **Gold** <*Gold*> | [1..1] | Amount | C1, C2 | 206 |
| Or | **Triparty** <*Trpty*> | [1..1] | | | 207 |
| | **Triparty** <*Trpty*> | [1..1] | Amount | C1, C2 | 207 |
| | **CollateralType** <*CollTp*> | [1..1] | | | 208 |
| {Or | **GeneralCollateral** <*GnlColl*> | [1..1] | | | 208 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | | | 209 |
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 209 |
| | **Issuer** <*Issr*> | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** <*MktVal*> | [1..1] | Amount | C1, C3 | 209 |
| Or} | **SpecificCollateral** <*SpcfcColl*> | [1..1] | | | 209 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | | | 210 |
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 210 |
| | **Issuer** <*Issr*> | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** <*MktVal*> | [1..1] | Amount | C1, C3 | 210 |
| Or | **Cash** <*Csh*> | [1..1] | Amount | C1, C2 | 211 |
| Or | **Security** <*Scty*> | [1..1] | ± | | 211 |
| Or | **Guarantee** <*Grnt*> | [1..1] | ± | | 211 |
| Or} | **Commodity** <*Cmmdty*> | [1..1] | ± | | 212 |
| | **CollateralRequirement** <*CollRqrmnt*> | [1..1] | CodeSet | | 212 |

## 18.4.1.5.1 PostHaircutValue <PstHrcutVal>

*Presence:* [1..1]

*Definition:* Mark-to-market post-haircut value of the collateral asset holding.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 18.4.1.5.2 AssetType <AsstTp>

*Presence:* [1..1]

*Definition:* Specifies financial instrument pledged as collateral.

**AssetType <AsstTp>** contains one of the following **AssetHolding3Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|----------------------------|-------|------|-------------|------|
| {Or | **Gold** *<Gold>* | [1..1] | Amount | C1, C2 | 206 |
| Or | **Triparty** *<Trpty>* | [1..1] | | | 207 |
| | **Triparty** *<Trpty>* | [1..1] | Amount | C1, C2 | 207 |
| | **CollateralType** *<CollTp>* | [1..1] | | | 208 |
| {Or | **GeneralCollateral** *<GnlColl>* | [1..1] | | | 208 |
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [0..*] | | | 209 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 209 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 209 |
| Or} | **SpecificCollateral** *<SpcfcColl>* | [1..1] | | | 209 |
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [1..1] | | | 210 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 210 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 210 |
| Or | **Cash** *<Csh>* | [1..1] | Amount | C1, C2 | 211 |
| Or | **Security** *<Scty>* | [1..1] | ± | | 211 |
| Or | **Guarantee** *<Grnt>* | [1..1] | ± | | 211 |
| Or} | **Commodity** *<Cmmdty>* | [1..1] | ± | | 212 |

### 18.4.1.5.2.1 Gold <Gold>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value of gold collateral.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

• **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 18.4.1.5.2.2 Triparty <Trpty>

*Presence:* [1..1]

*Definition:* Specifies the value and type of triparty collateral.

**Triparty <Trpty>** contains the following **TripartyCollateralAndAmount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Triparty** <*Trpty*> | [1..1] | Amount | C1, C2 | 207 |
| | **CollateralType** <*CollTp*> | [1..1] | | | 208 |
| {Or | **GeneralCollateral** <*GnlColl*> | [1..1] | | | 208 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | | | 209 |
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 209 |
| | **Issuer** <*Issr*> | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** <*MktVal*> | [1..1] | Amount | C1, C3 | 209 |
| Or} | **SpecificCollateral** <*SpcfcColl*> | [1..1] | | | 209 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | | | 210 |
| | **Identification** <*Id*> | [1..1] | IdentifierSet | | 210 |
| | **Issuer** <*Issr*> | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** <*MktVal*> | [1..1] | Amount | C1, C3 | 210 |

### 18.4.1.5.2.2.1 Triparty <Trpty>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value of triparty collateral.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 18.4.1.5.2.2.2 CollateralType <CollTp>

*Presence:* [1..1]

*Definition:* Specifies the type of collateral.

**CollateralType <CollTp>** contains one of the following **CollateralType22Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **GeneralCollateral** *<GnlColl>* | [1..1] | | | 208 |
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [0..*] | | | 209 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 209 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 209 |
| Or} | **SpecificCollateral** *<SpcfcColl>* | [1..1] | | | 209 |
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [1..1] | | | 210 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 210 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 210 |

### 18.4.1.5.2.2.2.1 GeneralCollateral <GnlColl>

*Presence:* [1..1]

*Definition:* Allows for the sale and repurchase of any of a selection of assets from a pool of eligible assets.

**GeneralCollateral <GnlColl>** contains the following **GeneralCollateral4** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [0..*] | | | 209 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 209 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 209 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 209 |

### 18.4.1.5.2.2.2.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..*]

*Definition:* ISINs of allocated securities of general collateral where known.

**FinancialInstrumentIdentification <FinInstrmId>** contains the following **FinancialInstrument104** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | **Identification** *<Id>* | [1..1] | IdentifierSet |  | 209 |
|  | **Issuer** *<Issr>* | [1..1] | IdentifierSet |  | 209 |

### 18.4.1.5.2.2.2.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Specifies the ISIN of the collateral.

*Datatype:* "ISINOct2015Identifier" on page 284

### 18.4.1.5.2.2.2.1.1.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Identifies the security issuer.

*Datatype:* "LEIIdentifier" on page 284

### 18.4.1.5.2.2.2.1.2 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Value of the outright investment according to the CCP's system of record.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 18.4.1.5.2.2.2.2 SpecificCollateral <SpcfcColl>

*Presence:* [1..1]

*Definition:* A single, pre defined, financial instrument is sold and repurchased.

**SpecificCollateral <SpcfcColl>** contains the following **SpecificCollateral3** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **FinancialInstrumentIdentification** *<FinInstrmId>* | [1..1] | | | 210 |
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 210 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 210 |
| | **MarketValue** *<MktVal>* | [1..1] | Amount | C1, C3 | 210 |

### 18.4.1.5.2.2.2.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of collateral placed as security for repo.

**FinancialInstrumentIdentification <FinInstrmId>** contains the following **FinancialInstrument104** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | **Identification** *<Id>* | [1..1] | IdentifierSet | | 210 |
| | **Issuer** *<Issr>* | [1..1] | IdentifierSet | | 210 |

### 18.4.1.5.2.2.2.2.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Specifies the ISIN of the collateral.

*Datatype:* "ISINOct2015Identifier" on page 284

### 18.4.1.5.2.2.2.2.1.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Identifies the security issuer.

*Datatype:* "LEIIdentifier" on page 284

### 18.4.1.5.2.2.2.2.2 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Value of the outright investment according to the CCP's system of record.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 18.4.1.5.2.3 Cash <Csh>

*Presence:* [1..1]

*Definition:* Value of cash collateral.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 18.4.1.5.2.4 Security <Scty>

*Presence:* [1..1]

*Definition:* Identification and value of the outright investment.

**Security <Scty>** contains the following elements (see "SecurityIdentificationAndAmount1" on page 259 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | IdentifierSet | | 260 |
| | MarketValue <*MktVal*> | [1..1] | Amount | C1, C3 | 260 |
| | FinancialInstrumentType <*FinInstrmTp*> | [1..1] | CodeSet | | 260 |

### 18.4.1.5.2.5 Guarantee <Grnt>

*Presence:* [1..1]

*Definition:* Promise to meet the obligations of a clearing member provided by a third party.

**Guarantee <Grnt>** contains the following elements (see "Guarantee1" on page 256 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | Provider <Prvdr> | [1..1] |  |  | 256 |
| {Or | LEI <LEI> | [1..1] | IdentifierSet |  | 257 |
| Or} | Proprietary <Prtry> | [1..1] | ± |  | 257 |
|  | Amount <Amt> | [1..1] | Amount | C1, C2 | 257 |

### 18.4.1.5.2.6 Commodity <Cmmdty>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value of other commodity collateral.

**Commodity <Cmmdty>** contains the following elements (see "Commodity2" on page 241 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | MarketValue <MktVal> | [1..1] | Amount | C1, C3 | 241 |
|  | CommodityType <CmmdtyTp> | [1..1] | ± |  | 242 |

### 18.4.1.5.3 CollateralRequirement <CollRqrmnt>

*Presence:* [1..1]

*Definition:* Identifies whether collateral relates to default fund requirements or initial margin requirements.

*Datatype:* "CollateralAccountType3Code" on page 266

| CodeName | Name | Definition |
|---|---|---|
| MGIN | Margin | Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers. |
| DFLT | DefaultFund | Specifies that the account is used to post collateral that covers clearing member's default risk. |

# 18.4.2      SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 252 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName *<PlcAndNm>* | [0..1] | Text | | 253 |
| | Envelope *<Envlp>* | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 19      Message Items Types

## 19.1    MessageComponents

### 19.1.1       Amount

#### 19.1.1.1 AmountAndDirection86

*Definition:* Cash posting where the currency is implied by the context.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|--------------------------|-------|------|-------------|------|
|    | Amount *<Amt>*           | [1..1] | Amount | | 214 |
|    | Sign *<Sgn>*             | [1..1] | Indicator | | 214 |

##### 19.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Datatype:* "ImpliedCurrencyAndAmount" on page 262

##### 19.1.1.1.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

## 19.1.2       Asset

#### 19.1.2.1 Option14

*Definition:* Derivative instrument that gives the buyer the right but not the obligation to purchase a set of quantity of a financial instrument at a future date.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ExpirationStyle *<XprtnStyle>* | [1..4] | CodeSet | | 215 |
| | OptionStyle *<OptnStyle>* | [0..1] | CodeSet | | 215 |
| | OptionType *<OptnTp>* | [0..1] | CodeSet | | 216 |
| | BarrierIndicator *<BrrrInd>* | [0..1] | Indicator | | 216 |
| | EventType *<EvtTp>* | [0..1] | | | 216 |
| | Type *<Tp>* | [1..1] | | | 217 |
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 217 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 217 |
| | Description *<Desc>* | [1..1] | Text | | 217 |

### 19.1.2.1.1 ExpirationStyle <XprtnStyle>

*Presence:* [1..4]

*Definition:* Expiration style of the option.

*Datatype:* "OptionStyle5Code" on page 275

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |

### 19.1.2.1.2 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how the option can be exercised.

*Datatype:* "ExoticOptionStyle1Code" on page 268

| CodeName | Name | Definition |
|---|---|---|
| BINA | BinaryOption | Agreement under which a fixed amount is paid out if a specific condition is met at any time during the exercise period. The expiration style is European or American. The binary option has only "payment triggers". |
| DIGI | DigitalOption | Agreement under which a fixed amount is paid out if a specific condition is met on expiration date. The digital option has |

| CodeName | Name | Definition |
|---|---|---|
|  |  | only "payment triggers" which may be single or double trigger level. |
| NOTO | NoTouchOption | Agreement under which a fixed amount is paid unless a specific condition is met. The notouch option has only "no payment triggers" which may be single or double trigger levels. |
| VANI | VanillaOption | Contract that provides the buyer the right but not the obligation to buy or sell the underlying currency at a predetermined rate with expiration determined by the expiration style. The expiration style is European, American, Asian or Bermudan. |

### 19.1.2.1.3  OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether the option is a call or a put.

*Datatype:* "OptionType1Code" on page 276

| CodeName | Name | Definition |
|---|---|---|
| CALL | Call | Right to buy a quantity of an asset for an agreed price at exercise date. |
| PUTO | Put | Right to sell a quantity of an asset for an agreed price at exercise date. |

### 19.1.2.1.4  BarrierIndicator <BrrrInd>

*Presence:* [0..1]

*Definition:* Indicates whether the option has a barrier.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

• *Meaning When True:* True

• *Meaning When False:* False

### 19.1.2.1.5  EventType <EvtTp>

*Presence:* [0..1]

*Definition:* Specifies the event in the life of the option.

**EventType <EvtTp>** contains the following **OptionEvent2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | Type <*Tp*> | [1..1] |  |  | 217 |
| {Or | Code <*Cd*> | [1..1] | CodeSet |  | 217 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± |  | 217 |
|  | Description <*Desc*> | [1..1] | Text |  | 217 |

### 19.1.2.1.5.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of event in the life of the option.

**Type <Tp>** contains one of the following **OptionEventType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 217 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 217 |

### 19.1.2.1.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of event for an option using a code.

*Datatype:* "OptionEventType1Code" on page 275

| CodeName | Name | Definition |
|---|---|---|
| CLST | CloseOut | Notice of a close out of the position. |
| CONF | FirstConfirmation | First confirmation. |
| KNIN | KnockIn | Notice of a knock-in. The option has a specified spot level, which, if touched during the knock-in period, triggers the option into existence. Prior to that level being touched, no option exists. |
| KNOC | KnockOut | Notice of a knock-out. The option has a specified spot level, which, if touched during the knock-out period, terminates the option. |
| OTHR | Other | Another type of event. |
| TRIG | Trigger | Notice of a trigger hit. |

### 19.1.2.1.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the type of event for an option using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification36" on page 244 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 244 |
| | Issuer <*Issr*> | [1..1] | Text | | 244 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 244 |

### 19.1.2.1.5.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the event.

*Datatype:* "Max35Text" on page 288

## 19.1.2.2 DerivativeUnderlyingLeg1

*Definition:* Specifies the obligations of one of the participants to a derivative contract. The obligations may be conceptual or operational only, with settlement of any obligations arising from the derivative contract taking place on a net basis, after the netting of the obligations arising from each leg of the contract.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ContractAttributes *<CtrctAttrbts>* | [1..1] | | | 218 |
| | ContractTerm *<CtrctTerm>* | [0..1] | | | 219 |
| | Unit *<Unit>* | [1..1] | CodeSet | | 219 |
| | Value *<Val>* | [1..1] | Quantity | | 219 |
| | Standardisation *<Stdstn>* | [0..3] | CodeSet | | 219 |
| | PaymentFrequency *<PmtFrqcy>* | [1..1] | CodeSet | | 220 |
| | DefinedAttributes *<DfndAttrbts>* | [0..1] | | | 220 |
| {Or | QuantityDefinedAttributes *<QtyDfndAttrbts>* | [1..1] | | | 221 |
| | ContractSize *<CtrctSz>* | [1..1] | | | 222 |
| | LotSize *<LotSz>* | [1..1] | Quantity | | 222 |
| | Unit *<Unit>* | [0..1] | | | 222 |
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 222 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 226 |
| | DeliveryType *<DlvryTp>* | [1..1] | CodeSet | | 226 |
| | UnderlyingIdentification *<UndrlygId>* | [1..1] | ± | | 227 |
| | PriceCurrency *<PricCcy>* | [1..1] | CodeSet | C1 | 227 |
| Or} | ValueDefinedAttributes *<ValDfndAttrbts>* | [1..1] | | | 227 |
| | Notional *<Ntnl>* | [0..1] | Amount | C1, C2 | 228 |
| | UnitValue *<UnitVal>* | [1..1] | Amount | C1, C2 | 228 |
| | IndexIdentification *<IndxId>* | [1..1] | ± | | 229 |
| | IndexUnit *<IndxUnit>* | [1..1] | Text | | 229 |
| | InterestRateTerms *<IntrstRateTerms>* | [0..1] | CodeSet | | 229 |

### 19.1.2.2.1 ContractAttributes <CtrctAttrbts>

*Presence:* [1..1]

*Definition:* Attributes that relate to the financial instrument (contract) being traded that are common across derivatives.

**ContractAttributes <CtrctAttrbts>** contains the following **FinancialInstrumentAttributes88** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | ContractTerm <*CtrctTerm*> | [0..1] |  |  | 219 |
|  | Unit <*Unit*> | [1..1] | CodeSet |  | 219 |
|  | Value <*Val*> | [1..1] | Quantity |  | 219 |
|  | Standardisation <*Stdstn*> | [0..3] | CodeSet |  | 219 |
|  | PaymentFrequency <*PmtFrqcy*> | [1..1] | CodeSet |  | 220 |

### 19.1.2.2.1.1 ContractTerm <CtrctTerm>

*Presence:* [0..1]

*Definition:* Specifies fixed contract term, or the maximum contract term cleared.

**ContractTerm <CtrctTerm>** contains the following **InterestRateContractTerm1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|  | Unit <*Unit*> | [1..1] | CodeSet |  | 219 |
|  | Value <*Val*> | [1..1] | Quantity |  | 219 |

### 19.1.2.2.1.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* "RateBasis1Code" on page 277

| CodeName | Name | Definition |
|----------|------|------------|
| DAYS | Days | Rate is reported in days. |
| MNTH | Months | Rate is reported in months. |
| WEEK | Weeks | Rate is reported in weeks. |
| YEAR | Years | Rate is reported in years. |

### 19.1.2.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the contract term in number of units.

*Datatype:* "Number" on page 286

### 19.1.2.2.1.2 Standardisation <Stdstn>

*Presence:* [0..3]

*Definition:* Indicates whether certain terms of the derivative are defined purely according to exchange specifications or can be user defined.

*Datatype:* "Standardisation1Code" on page 278

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

### 19.1.2.2.1.3 PaymentFrequency <PmtFrqcy>

*Presence:* [1..1]

*Definition:* Schedule for leg payments.

*Datatype:* "Frequency11Code" on page 269

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| DAIL | Daily | Event takes place every day. |
| MNTH | Monthly | Event takes place every month or once a month. |
| EXPI | OnExpiry | Event occurs on expiry of a financial contract. |
| OVNG | Overnight | Event takes place overnight. |
| QURT | Quarterly | Event takes place every three months or four times a year. |
| MIAN | SemiAnnual | Event takes place every six months or two times a year. |
| UPFR | Upfront | Event that takes place at the initiation of a trade or agreement. |
| WEEK | Weekly | Event takes place once a week. |
| CRED | OnCreditEvent | Event occurs due to a credit event occurring for an issuer. |

### 19.1.2.2.2 DefinedAttributes <DfndAttrbts>

*Presence:* [0..1]

*Definition:* Attributes of a derivative that are specific to whether the derivative is a value defined derivative or quantity defined derivative.

**DefinedAttributes <DfndAttrbts>** contains one of the following **DefinedAttributes1Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | QuantityDefinedAttributes *<QtyDfndAttrbts>* | [1..1] | | | 221 |
| | ContractSize *<CtrctSz>* | [1..1] | | | 222 |
| | LotSize *<LotSz>* | [1..1] | Quantity | | 222 |
| | Unit *<Unit>* | [0..1] | | | 222 |
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 222 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 226 |
| | DeliveryType *<DlvryTp>* | [1..1] | CodeSet | | 226 |
| | UnderlyingIdentification *<UndrlygId>* | [1..1] | ± | | 227 |
| | PriceCurrency *<PricCcy>* | [1..1] | CodeSet | C1 | 227 |
| Or} | ValueDefinedAttributes *<ValDfndAttrbts>* | [1..1] | | | 227 |
| | Notional *<Ntnl>* | [0..1] | Amount | C1, C2 | 228 |
| | UnitValue *<UnitVal>* | [1..1] | Amount | C1, C2 | 228 |
| | IndexIdentification *<IndxId>* | [1..1] | ± | | 229 |
| | IndexUnit *<IndxUnit>* | [1..1] | Text | | 229 |
| | InterestRateTerms *<IntrstRateTerms>* | [0..1] | CodeSet | | 229 |

### 19.1.2.2.2.1 QuantityDefinedAttributes <QtyDfndAttrbts>

*Presence:* [1..1]

*Definition:* Shares or some other fixed amount of derivative (such an ERIS future or swaption), or a fixed quantity of commodities.

**QuantityDefinedAttributes <QtyDfndAttrbts>** contains the following **FinancialInstrumentAttributes89** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ContractSize *<CtrctSz>* | [1..1] | | | 222 |
| | LotSize *<LotSz>* | [1..1] | Quantity | | 222 |
| | Unit *<Unit>* | [0..1] | | | 222 |
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 222 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 226 |
| | DeliveryType *<DlvryTp>* | [1..1] | CodeSet | | 226 |
| | UnderlyingIdentification *<UndrlygId>* | [1..1] | ± | | 227 |
| | PriceCurrency *<PricCcy>* | [1..1] | CodeSet | C1 | 227 |

#### 19.1.2.2.2.1.1 ContractSize <CtrctSz>

*Presence:* [1..1]

*Definition:* Quantity of product defined in the contract.

**ContractSize <CtrctSz>** contains the following **ContractSize1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | LotSize <*LotSz*> | [1..1] | Quantity |  | 222 |
|  | Unit <*Unit*> | [0..1] |  |  | 222 |
| {Or | Code <*Cd*> | [1..1] | CodeSet |  | 222 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± |  | 226 |

#### 19.1.2.2.2.1.1.1 LotSize <LotSz>

*Presence:* [1..1]

*Definition:* Specifies the total quantity of financial product to be delivered as per the terms of the contract.

*Datatype:* "PositiveNumber" on page 286

#### 19.1.2.2.2.1.1.2 Unit <Unit>

*Presence:* [0..1]

*Definition:* Specifies the unit of underlying.

**Unit <Unit>** contains one of the following **UnitOfMeasure5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet |  | 222 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± |  | 226 |

#### 19.1.2.2.2.1.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies unit of quantity of a commodity or financial instrument.

*Datatype:* "UnitOfMeasure8Code" on page 279

| CodeName | Name | Definition |
|---|---|---|
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| KWDC | KilowattDayCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one day. |
| KWHO | KilowattHours | Unit of measure that is equal to the power consumption of one kilowatt during one hour. |

| CodeName | Name | Definition |
|---|---|---|
| KWHC | KilowattHoursCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour. |
| KMOC | KilowattMinuteCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute. |
| KWMC | KilowattMonthCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one month. |
| KWYC | KilowattYearCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one year. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| MWDC | MegawattDayCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day. |
| MWHO | MegawattHours | Unit of measure that is equal to the power consumption of one megawatt during one hour. |
| MWHC | MegawattHoursCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour. |
| MWMC | MegawattMinuteCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute. |
| MMOC | MegawattMonthCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month. |
| MWYC | MegawattYearCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MIBA | MillionBarrels | Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons. |
| MBTU | OneMillionBTU | Unit of measure of heat equal to one million British thermal unit (BTU). |

| CodeName | Name | Definition |
|----------|------|------------|
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| PWRD | PrincipalWithRelationToDebtInstrument | Amount of money borrowed, or part of that amount which remains unpaid (excluding interest). |
| SHAS | Shares | Financial instrument that gives the owner right to dividends paid by a company and the most junior claim on the companies assets in the event of a bankruptcy. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| THMS | Therms | Unit of heat, often used a unit of measure for natural gas in the UK. |
| TONS | Ton | Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton). |
| TOCD | TonsOfCarbonDioxide | Tons of carbon dioxide. |
| OZTR | TroyOunces | Unit of weight equal to 31.1034768 grams. Used in precious metals. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| UCWT | USHundredweight | Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |

| CodeName | Name | Definition |
|---|---|---|
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ALOW | Allowances | Amount of money deducted from a price or an amount due. |
| ACCY | AmountOfCurrency | Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| BARL | Barrels | Unit of volume that is equal to 42 US gallons. |
| BCUF | BillionCubicFeet | Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters. |
| BDFT | BoardFeet | Measure of length equal to 144 cubic inches. |
| BUSL | Bushels | Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CEER | CertifiedEmissionsReduction | Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol. |
| CLRT | ClimateReserveTonnes | Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| DAYS | Days | Unit of time that is equal to 24 hours. |
| DGEU | DieselGallonEquivalent | Amount of fuel alternative equal to one gallon of diesel. |
| DMET | DryMetricTons | Unit of weight that is equal to the same mass value as a metric ton excluding moisture. |
| ENVC | EnvironmentalCredit | Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton). |

| CodeName | Name | Definition |
|---|---|---|
| ENVO | EnvironmentalOffset | Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit. |
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GGEU | GasolineGallonEquivalent | Amount of fuel alternative equal to one gallon of gasoline. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |
| HUWG | Hundredweight | Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| IPNT | IndexPoint | Decimal number used to calculate an amount or a price. |
| FUTU | Future | Exchange traded contract that defines an agreement to buy specific quantities of a commodity or financial instrument at an agreed time in the future. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |

### 19.1.2.2.2.1.1.2.2  Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary or institution's own code that specifies the unit of quantity of a commodity or financial instrument.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification36" on page 244 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | Identification <*Id*> | [1..1] | Text |  | 244 |
|  | Issuer <*Issr*> | [1..1] | Text |  | 244 |
|  | SchemeName <*SchmeNm*> | [0..1] | Text |  | 244 |

### 19.1.2.2.2.1.2  DeliveryType <DlvryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the contract is cash/physical/optional settled.

*Datatype:* "PhysicalTransferType4Code" on page 276

| CodeName | Name | Definition |
|---|---|---|
| PHYS | Physical | Physical transfer. |
| OPTL | Optional | Determined by a third party or optional for counterparty. |
| CASH | Cash | Cash transfer. |

### 19.1.2.2.2.1.3 UnderlyingIdentification <UndrlygId>

*Presence:* [1..1]

*Definition:* Unique identifier for underlying or deliverable financial product on which final settlement price or equivalent is calculated.

**UnderlyingIdentification <UndrlygId>** contains the following elements (see "GenericIdentification165" on page 242 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | Text | | 242 |
| | Description <Desc> | [0..1] | Text | | 242 |
| | Issuer <Issr> | [0..1] | Text | | 243 |
| | SchemeName <SchmeNm> | [0..1] | CodeSet | | 243 |

### 19.1.2.2.2.1.4 PriceCurrency <PricCcy>

*Presence:* [1..1]

*Definition:* Specifies the currency of price of underlying.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 263

**Constraints**

- **ActiveCurrency**

   The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 19.1.2.2.2.2 ValueDefinedAttributes <ValDfndAttrbts>

*Presence:* [1..1]

*Definition:* Value defined attributes for derivatives where the terms of the contract define the value of payable per unit of a move in some published index. This includes the floating leg of interest rate swaps which implicitly are payments proportional to the change in the index.

**ValueDefinedAttributes <ValDfndAttrbts>** contains the following **FinancialInstrumentAttributes90** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Notional *<Ntnl>* | [0..1] | Amount | C1, C2 | 228 |
| | UnitValue *<UnitVal>* | [1..1] | Amount | C1, C2 | 228 |
| | IndexIdentification *<IndxId>* | [1..1] | ± | | 229 |
| | IndexUnit *<IndxUnit>* | [1..1] | Text | | 229 |
| | InterestRateTerms *<IntrstRateTerms>* | [0..1] | CodeSet | | 229 |

### 19.1.2.2.2.2.1 Notional <Ntnl>

*Presence:* [0..1]

*Definition:* Reference notional amount of the contract.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 19.1.2.2.2.2.2 UnitValue <UnitVal>

*Presence:* [1..1]

*Definition:* Value of unit move in index if fixed in contract terms, and currency of payments relating to changes in the amount of the underlying.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 19.1.2.2.2.2.3 IndexIdentification <IndxId>

*Presence:* [1..1]

*Definition:* Unique identifier for underlying index on which final settlement price or periodic payments are calculated.

**IndexIdentification <IndxId>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 19.1.2.2.2.2.4 IndexUnit <IndxUnit>

*Presence:* [1..1]

*Definition:* Unit index, typically 'Points', or for interest rate and CDS products, 'Bps'.

*Datatype:* "Max35Text" on page 288

### 19.1.2.2.2.2.5 InterestRateTerms <IntrstRateTerms>

*Presence:* [0..1]

*Definition:* Day count convention for interest payments. Interest rate products only.

*Datatype:* "InterestComputationMethod2Code" on page 269

| CodeName | Name | Definition |
|---|---|---|
| A001 | IC30360ISDAor30360AmericanBasicRule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds. |
| A002 | IC30365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb |

| CodeName | Name | Definition |
|---|---|---|
|  |  | (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). |
| A003 | IC30Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. |
| A004 | Actual360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. |
| A005 | Actual365Fixed | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year. |
| A006 | ActualActualICMA | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up. |
| A007 | IC30E360orEuroBondBasismodel1 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month. |
| A008 | ActualActualISDA | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall |

| CodeName | Name | Definition |
|---|---|---|
|  |  | (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366. |
| A009 | Actual365LorActuActubasisRule | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). |
| A010 | ActualActualAFB | Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up. |
| A011 | IC30360ICMAor30360basicrule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. |
| A012 | IC30E2360orEurobondbasismodel2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the |

| CodeName | Name | Definition |
|---|---|---|
| | | coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th. |
| A013 | IC30E3360orEurobondbasismodel3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period. |
| A014 | Actual365NL | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| NARR | Narrative | Other method than A001-A020. See Narrative. |

## 19.1.2.3 DerivativeClassification1

*Definition:* Hierarchy of classification of a derivative.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AssetClass *<AsstClss>* | [1..1] | Text | | 232 |
| | BaseProduct *<BasePdct>* | [0..1] | Text | | 232 |
| | SubProduct *<SubPdct>* | [0..1] | Text | | 233 |
| | SubCommodity *<SubCmmdty>* | [0..1] | Text | | 233 |
| | TransactionType *<TxTp>* | [0..1] | Text | | 233 |

### 19.1.2.3.1 AssetClass <AsstClss>

*Presence:* [1..1]

*Definition:* Highest level classification of a derivative.

*Datatype:* "Max35Text" on page 288

### 19.1.2.3.2 BaseProduct <BasePdct>

*Presence:* [0..1]

*Definition:* Second level classification of a derivative.

*Datatype:* "Max35Text" on page 288

### 19.1.2.3.3 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Third level classification of a derivative.

*Datatype:* "Max35Text" on page 288

### 19.1.2.3.4 SubCommodity <SubCmmdty>

*Presence:* [0..1]

*Definition:* Low level classification of commodity derivatives.

*Datatype:* "Max35Text" on page 288

### 19.1.2.3.5 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Low level classification of a derivative.

*Datatype:* "Max35Text" on page 288

# 19.1.3    Collateral

## 19.1.3.1 InitialMarginExposure1

*Definition:* Liability a clearing member has to a central counterparty with respect to potential future exposures.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|-----|-----|-----|-----|-----|-----|
|  | Amount *<Amt>* | [1..1] |  |  | 233 |
|  | OriginalAmount *<OrgnlAmt>* | [0..1] | Amount | C1, C2 | 234 |
|  | ReportingAmount *<RptgAmt>* | [1..1] | Amount | C1, C2 | 234 |
|  | Type *<Tp>* | [1..1] |  |  | 234 |
| {Or | Code *<Cd>* | [1..1] | CodeSet |  | 235 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± |  | 236 |
|  | CoreIndicator *<CoreInd>* | [1..1] | Indicator |  | 237 |

### 19.1.3.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Initial margin requirement for margin account.

**Amount <Amt>** contains the following **Amount3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | OriginalAmount <*OrgnlAmt*> | [0..1] | Amount | C1, C2 | 234 |
| | ReportingAmount <*RptgAmt*> | [1..1] | Amount | C1, C2 | 234 |

### 19.1.3.1.1.1 OriginalAmount <OrgnlAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 19.1.3.1.1.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 19.1.3.1.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Classification of component used in the calculation of the total initial margin requirement.

**Type <Tp>** contains one of the following **MarginType2Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 235 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 236 |

### 19.1.3.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of margin, for example, initial margin, variation margin, initial deposit or coupon margin.

*Datatype:* "MarginType2Code" on page 272

| CodeName | Name | Definition |
|---|---|---|
| ADFM | AdditionalDefaultFundMargin | Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month. |
| COMA | CouponMargin | Margin required to cover the non payment of the monthly premium (for credit derivatives). |
| CEMA | CreditEventMargin | Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt). |
| SEMA | SettlementRiskMargin | Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS). |
| SCMA | ShortChargeMargin | Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller). |
| UFMA | UpfrontMargin | Margin required to cover the non payment of the upfront premium (for credit derivatives). |
| MARM | MarketRiskMargin | Margin called to cover potential future exposures caused by volatility in the underlying risk factors of a set of financial instruments. |
| SORM | SovereignRiskMargin | Margin to cover the risk of a credit event relating to a sovereign issuer. |
| WWRM | WrongWayRiskMargin | Margin called to cover additional current or potential future exposures that may arise due to a connection between the credit quality of the counterparty and the movement in a set of risk factors of a |

| CodeName | Name | Definition |
|---|---|---|
|  |  | financial instruments or portfolio of financial instruments. |
| BARM | BasisRiskMargin | Margin requirement to cover the risk of a breakdown in the assumed relationship between two financial instruments or risk factors when calculating the margin requirement for a portfolio of financial instruments. |
| LIRM | LiquidityRiskMargin | Margin called to cover differences in the assumed liquidation cost of a portfolio of financial instruments when estimating potential future exposure relative. For instance, where the potential future exposure is estimated using mid-prices but fails to consider the necessity to pay a bid-ask spread, or the additional cost of liquidation that may arise when liquidating a large portfolio. |
| CRAM | CreditRiskAdditionalMargin | Margin called to cover an increase in the probability of default by a counterparty in relation to an OTC derivative or cleared transaction. The calculation of such margin is typically independent of any changes in current or potential future exposure. |
| CVMA | ContingentVariationMargin | Margin called, by a central counterparty, to cover current exposures for a portfolio of financial instruments where collateral called against such current exposures is held by the central counterparty and returned to the poster of such collateral at the delivery of the financial instrument. |
| SPMA | SponsorRiskMargin | Margin to cover risks relating to a sponsored clearing member. That is were a third party carries out a number of obligations under the rulebook of the central counterparty on behalf of a clearing member but doing so creates additional risks for the central counterparty with respect to the clearing member. |
| JTDR | JumpToDefaultRequirement | Margin called to cover a potential increase in current exposure due to the revaluation of a financial instrument, where such revaluation is caused by a sharp discontinuous increase in the probability of default of the financial instrument or major risk factor of such financial instrument. |
| DRAO | DiscretionaryRiskAddOn | Margin set called at the discretion of the caller. |
| OTHR | Other | Margin not categorised by any other margin type code. |

### 19.1.3.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary or institution's own code that specifies the type of margin, for example, initial margin, variation margin, initial deposit or coupon margin.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification36" on page 244 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 244 |
| | Issuer *<Issr>* | [1..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 19.1.3.1.3  CoreIndicator <CoreInd>

*Presence:* [1..1]

*Definition:* Indicates whether the component is considered a core part of the margin model. Usage: In the context of European central counterparties, if the component is included in backtesting procedures in order to assess the performance of the initial margin model as required by EMIR RTS Article (49)(1).

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 285):

- *Meaning When True:* True

- *Meaning When False:* False

## 19.1.3.2  SpecificCollateral2

*Definition:* Repurchase agreement where a single, pre defined, financial instrument is sold and repurchased.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | FinancialInstrumentIdentification *<FinInstrmId>* | [1..1] | ± | | 237 |

### 19.1.3.2.1  FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of collateral placed as security for repo.

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "FinancialInstrument59" on page 260 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | IdentifierSet | | 261 |
| | Issuer *<Issr>* | [1..1] | IdentifierSet | | 261 |
| | Sector *<Sctr>* | [0..1] | IdentifierSet | | 261 |

## 19.1.3.3  GeneralCollateral3

*Definition:* Repurchase agreement where the agreement allows for the sale and repurchase of any of a selection of assets from a pool of eligible assets.

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstrumentIdentification <FinInstrmId> | [0..*] | ± | | 238 |
| | EligibleFinancialInstrumentIdentification <ElgblFinInstrmId> | [0..*] | IdentifierSet | | 238 |

### 19.1.3.3.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..*]

*Definition:* ISINs of allocated securities of general collateral where known.

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "FinancialInstrument59" on page 260 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | IdentifierSet | | 261 |
| | Issuer <Issr> | [1..1] | IdentifierSet | | 261 |
| | Sector <Sctr> | [0..1] | IdentifierSet | | 261 |

### 19.1.3.3.2 EligibleFinancialInstrumentIdentification <ElgblFinInstrmId>

*Presence:* [0..*]

*Definition:* List of eligible securities to be allocated where known.

*Datatype:* "ISINOct2015Identifier" on page 284

# 19.1.4 Commodity

## 19.1.4.1 AssetClassDetailedSubProductType1Choice

*Definition:* Specifies the type of commodity.

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <Cd> | [1..1] | CodeSet | | 238 |
| Or} | Proprietary <Prtry> | [1..1] | ± | | 241 |

### 19.1.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of commodity.

*Datatype:* "AssetClassDetailedSubProductType16Code" on page 263

| CodeName | Name | Definition |
|---|---|---|
| FXCR | ForeignExchangeCrossRate | Commodity attribute of type foreign exchange cross rate. |
| FXEM | ForeignExchangeEmergingMarket | Commodity attribute of type foreign exchange emerging markets. |

| CodeName | Name | Definition |
|---|---|---|
| FXMJ | ForeignExchangeMajor | Commodity attribute of type foreign exchange majors. |
| FUEL | Fuel | Commodity attribute of type fuel. |
| FOIL | FuelOil | Commodity attribute of type fuel oil. |
| GOIL | Gasoil | Commodity attribute of type gasoil. |
| GSLN | Gasoline | Commodity attribute of type gasoline. |
| GASP | GasPool | Commodity attribute of type GASPOOL. |
| HEAT | HeatingOil | Commodity attribute of type heating oil. |
| IRON | IronOre | Commodity attribute of type iron ore. |
| JTFL | JetFuel | Commodity attribute of type jet fuel. |
| KERO | Kerosene | Commodity attribute of type kerosene. |
| LAMP | Lampante | Commodity attribute of type lampante. |
| LEAD | Lead | Commodity attribute of type lead. |
| LLSO | LightLouisianaSweet | Commodity attribute of type light Louisiana sweet (LLS). |
| LNGG | LNG | Commodity attribute of type liquid natural gas. |
| CORN | Maize | Commodity attribute of type maize. |
| MARS | Mars | Commodity attribute of type mars. |
| MWHT | MillingWheat | Commodity attribute of type milled wheat. |
| MOLY | Molybdenum | Commodity attribute of type molybdenum. |
| NAPH | Naphta | Commodity attribute of type naptha. |
| NBPG | NBP | Commodity attribute of type NBP (National Balancing Point). |
| NASC | NASAAC | Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract). |
| NCGG | NCG | Commodity attribute of type NCG (NetConnect Germany). |
| NGLO | NGL | Commodity attribute of type NGL (Natural Gas Liquids). |
| NICK | Nickel | Commodity attribute of type nickel. |
| OFFP | OffPeak | Commodity attribute of type off-peak. |
| ALUM | Aluminium | Commodity attribute of type aluminium. |
| ALUA | AluminiumAlloy | Commodity attribute of type aluminium alloy. |
| BAKK | Bakken | Commodity attribute of type bakken. |
| BSLD | BaseLoad | Commodity attribute of type base load. |

| CodeName | Name | Definition |
|---|---|---|
| BDSL | Biodiesel | Commodity attribute of type biodiesel. |
| BRNT | Brent | Commodity attribute of type Brent. |
| BRNX | BrentNX | Commodity attribute of type Brent NX (New Expiry). |
| CNDA | Canadian | Commodity attribute of type canadian. |
| CERE | CER | Commodity attribute of type emissions allowance CER (Certified Emission Reduction). |
| CBLT | Cobalt | Commodity attribute of type cobalt. |
| CCOA | Cocoa | Commodity attribute of type cocoa. |
| COND | Condensate | Commodity attribute of type condensate. |
| CSHP | Containership | Commodity attribute of type containership. |
| COPR | Copper | Commodity attribute of type copper. |
| DSEL | Diesel | Commodity attribute of type diesel. |
| DBCR | DryBulkCarrier | Commodity attribute of type dry bulk carrier. |
| DUBA | Dubai | Commodity attribute of type Dubai. |
| ERUE | ERU | Commodity attribute of type emissions allowance ERU (European Reduction Unit). |
| ESPO | ESPO | Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean). |
| ETHA | Ethanol | Commodity attribute of type ethanol. |
| EUAE | EUA | Commodity attribute of type emissions allowance EUA (European Union Allowance). |
| EUAA | EUAA | Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance). |
| FWHT | FeedWheat | Commodity attribute of type feed wheat. |
| FITR | FinancialTransmissionRights | Commodity attribute of type financial transmission rights. |
| OTHR | Other | Commodity attribute of other type. |
| PLDM | Palladium | Commodity attribute of type palladium. |
| PKLD | PeakLoad | Commodity attribute of type peak load. |
| PTNM | Platinum | Commodity attribute of type platinum. |
| POTA | Potatoes | Commodity attribute of type potatoes. |
| RPSD | Rapeseed | Commodity attribute of type rapeseed. |
| BRWN | RawSugar | Commodity attribute of type raw sugar. |
| RICE | Rice | Commodity attribute of type rice. |

| CodeName | Name | Definition |
|---|---|---|
| ROBU | RobustaCoffee | Commodity attribute of type robusta coffee. |
| SLVR | Silver | Commodity attribute of type silver. |
| SOYB | Soybeans | Commodity attribute of type soybeans. |
| STEL | Steel | Commodity attribute of type steel. |
| TNKR | Tanker | Commodity attribute of type tanker. |
| TAPI | Tapis | Commodity attribute of type tapis. |
| TINN | Tin | Commodity attribute of type tin. |
| TTFG | TTF | Commodity attribute of type TTF (Dutch Title Transfer Facility). |
| URAL | Urals | Commodity attribute of type urals. |
| WHSG | WhiteSugar | Commodity attribute of type white sugar. |
| WTIO | WTI | Commodity attribute of type WTI (West Texas Intermediate). |
| ZINC | Zinc | Commodity attribute of type zinc. |

### 19.1.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary or institution's own code that specifies the type of commodity.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification36" on page 244 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 244 |
| | Issuer *<Issr>* | [1..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 19.1.4.2 Commodity2

*Definition:* Financial instrument representing ownership of an amount of a commodity.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MarketValue *<MktVal>* | [1..1] | Amount | C1, C3 | 241 |
| | CommodityType *<CmmdtyTp>* | [1..1] | ± | | 242 |

### 19.1.4.2.1 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 19.1.4.2.2 CommodityType <CmmdtyTp>

*Presence:* [1..1]

*Definition:* Specifies the type of commodity.

**CommodityType <CmmdtyTp>** contains one of the following elements (see "AssetClassDetailedSubProductType1Choice" on page 238 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| {Or | Code *<Cd>* | [1..1] | CodeSet | | 238 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 241 |

# 19.1.5 Identification Information

## 19.1.5.1 GenericIdentification165

*Definition:* Identification using a proprietary scheme.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | Text | | 242 |
| | Description *<Desc>* | [0..1] | Text | | 242 |
| | Issuer *<Issr>* | [0..1] | Text | | 243 |
| | SchemeName *<SchmeNm>* | [0..1] | CodeSet | | 243 |

### 19.1.5.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary code that uniquely identifies the object or subject of interest.

*Datatype:* "Max256Text" on page 287

### 19.1.5.1.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Human readable full name of the identifier.

*Datatype:* "Max140Text" on page 287

### 19.1.5.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 288

### 19.1.5.1.4 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "SchemeIdentificationType1Code" on page 277

| CodeName | Name | Definition |
|---|---|---|
| MARG | MarginAccount | Operational construct used to record the set of positions whose margin requirements is calculated on a gross basis. |
| COLL | CollateralAccount | Operational construct used by a central counterparty to record ownership of assets posted as collateral by clearing members to meet their obligations at the central counterparty. |
| POSI | PositionAccount | Operational construct used to record a position in a set of financial instruments, often linked by a common set of characteristics, ownership or trading strategy. |
| CLIM | ClearingMemberAccount | Legal entity that is a participant in a clearing service of a central counterparty, that is the legal counterparty to all novated trades for all the accounts associated with such counterparty. |

## 19.1.5.2  GenericIdentification168

*Definition:* Identification using a proprietary scheme.

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | Text | | 243 |
| | Description <Desc> | [0..1] | Text | | 244 |
| | Issuer <Issr> | [0..1] | Text | | 244 |
| | SchemeName <SchmeNm> | [0..1] | Text | | 244 |

### 19.1.5.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary code that uniquely identifies the object or subject of interest.

*Datatype:* "Max256Text" on page 287

### 19.1.5.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Human readable full name of the identifier.

*Datatype:* "Max140Text" on page 287

### 19.1.5.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 288

### 19.1.5.2.4 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 288

## 19.1.5.3 GenericIdentification36

*Definition:* Identification using a proprietary scheme.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification *<Id>*     | [1..1] | Text |            | 244 |
|    | Issuer *<Issr>*           | [1..1] | Text |            | 244 |
|    | SchemeName *<SchmeNm>*    | [0..1] | Text |            | 244 |

### 19.1.5.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Max35Text" on page 288

### 19.1.5.3.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 288

### 19.1.5.3.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 288

# 19.1.6 Margin Call Calculation

## 19.1.6.1 MarginAccount1

*Definition:* Operational construct used to record the set of positions whose margin requirements is calculated on a gross basis.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | | | 245 |
| {Or | LEI *<LEI>* | [1..1] | IdentifierSet | | 245 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 245 |
| | PositionAccount *<PosAcct>* | [1..*] | | | 246 |
| | Identification *<Id>* | [1..1] | | | 246 |
| {Or | LEI *<LEI>* | [1..1] | IdentifierSet | | 246 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 246 |

### 19.1.6.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the margin account.

**Identification <Id>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| {Or | LEI *<LEI>* | [1..1] | IdentifierSet | | 245 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 245 |

#### 19.1.6.1.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

#### 19.1.6.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see <u>"GenericIdentification168" on page 243</u> for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification <*Id*> | [1..1] | Text | | 243 |
|    | Description <*Desc*> | [0..1] | Text | | 244 |
|    | Issuer <*Issr*> | [0..1] | Text | | 244 |
|    | SchemeName <*SchmeNm*> | [0..1] | Text | | 244 |

### 19.1.6.1.2  PositionAccount <PosAcct>

*Presence:* [1..*]

*Definition:* Operational construct used to record a position in a set of financial instruments, often linked by a common set of characteristics, ownership or trading strategy.

**PositionAccount <PosAcct>** contains the following **PositionAccount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification <*Id*> | [1..1] | | | 246 |
| {Or | LEI <*LEI*> | [1..1] | IdentifierSet | | 246 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 246 |

#### 19.1.6.1.2.1  Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the position account.

**Identification <Id>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| {Or | LEI <*LEI*> | [1..1] | IdentifierSet | | 246 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 246 |

##### 19.1.6.1.2.1.1  LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* <u>"LEIIdentifier" on page 284</u>

##### 19.1.6.1.2.1.2  Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | Text | | 243 |
| | Description <Desc> | [0..1] | Text | | 244 |
| | Issuer <Issr> | [0..1] | Text | | 244 |
| | SchemeName <SchmeNm> | [0..1] | Text | | 244 |

# 19.1.7    Miscellaneous

## 19.1.7.1 Strategy1

*Definition:* Assumed stress move for a set of financial instruments defined by a common trading strategy.

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <Id> | [1..1] | Text | | 247 |
| | StressSize <StrssSz> | [1..1] | | | 247 |
| {Or | Relative <Rltv> | [1..1] | Rate | | 248 |
| Or} | Absolute <Abs> | [1..1] | | | 248 |
| | Unit <Unit> | [1..1] | Text | | 248 |
| | Quantity <Qty> | [1..1] | Quantity | | 248 |

### 19.1.7.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier for the strategy.

*Datatype:* "Max35Text" on page 288

### 19.1.7.1.2 StressSize <StrssSz>

*Presence:* [1..1]

*Definition:* Assumed stress move of the associated stress item under the scenario.

**StressSize <StrssSz>** contains one of the following **StressSize1Choice** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Relative <Rltv> | [1..1] | Rate | | 248 |
| Or} | Absolute <Abs> | [1..1] | | | 248 |
| | Unit <Unit> | [1..1] | Text | | 248 |
| | Quantity <Qty> | [1..1] | Quantity | | 248 |

#### 19.1.7.1.2.1 Relative <Rltv>

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 286

#### 19.1.7.1.2.2 Absolute <Abs>

*Presence:* [1..1]

*Definition:* Absolute shift if the shift is defined as an absolute move.

**Absolute <Abs>** contains the following **Absolute1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Unit *<Unit>* | [1..1] | Text | | 248 |
| | Quantity *<Qty>* | [1..1] | Quantity | | 248 |

#### 19.1.7.1.2.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit of measure for the absolute stress.

*Datatype:* "Max35Text" on page 288

#### 19.1.7.1.2.2.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of measure shifted.

*Datatype:* "Number" on page 286

### 19.1.7.2 StressedProduct1

*Definition:* Financial instrument stressed under a stress test scenario.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | ± | | 249 |
| | MaximumStressSize *<MaxStrssSz>* | [1..1] | | | 249 |
| {Or | Relative *<Rltv>* | [1..1] | Rate | | 250 |
| Or} | Absolute *<Abs>* | [1..1] | | | 250 |
| | Unit *<Unit>* | [1..1] | Text | | 250 |
| | Quantity *<Qty>* | [1..1] | Quantity | | 250 |
| | MinimumStressSize *<MinStrssSz>* | [1..1] | | | 250 |
| {Or | Relative *<Rltv>* | [1..1] | Rate | | 250 |
| Or} | Absolute *<Abs>* | [1..1] | | | 251 |
| | Unit *<Unit>* | [1..1] | Text | | 251 |
| | Quantity *<Qty>* | [1..1] | Quantity | | 251 |

### 19.1.7.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the product.

**Identification <Id>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 19.1.7.2.2 MaximumStressSize <MaxStrssSz>

*Presence:* [1..1]

*Definition:* Maximum move across the curve for the stressed product.

**MaximumStressSize <MaxStrssSz>** contains one of the following **StressSize1Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Relative *<Rltv>* | [1..1] | Rate | | 250 |
| Or} | Absolute *<Abs>* | [1..1] | | | 250 |
| | Unit *<Unit>* | [1..1] | Text | | 250 |
| | Quantity *<Qty>* | [1..1] | Quantity | | 250 |

**19.1.7.2.2.1 Relative <Rltv>**

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 286

**19.1.7.2.2.2 Absolute <Abs>**

*Presence:* [1..1]

*Definition:* Absolute shift if the shift is defined as an absolute move.

**Absolute <Abs>** contains the following **Absolute1** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | Unit *<Unit>* | [1..1] | Text |  | 250 |
|  | Quantity *<Qty>* | [1..1] | Quantity |  | 250 |

**19.1.7.2.2.2.1 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Unit of measure for the absolute stress.

*Datatype:* "Max35Text" on page 288

**19.1.7.2.2.2.2 Quantity <Qty>**

*Presence:* [1..1]

*Definition:* Number of units of measure shifted.

*Datatype:* "Number" on page 286

**19.1.7.2.3 MinimumStressSize <MinStrssSz>**

*Presence:* [1..1]

*Definition:* Minimum move across the curve for the stressed product.

**MinimumStressSize <MinStrssSz>** contains one of the following **StressSize1Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Relative *<Rltv>* | [1..1] | Rate |  | 250 |
| Or} | Absolute *<Abs>* | [1..1] |  |  | 251 |
|  | Unit *<Unit>* | [1..1] | Text |  | 251 |
|  | Quantity *<Qty>* | [1..1] | Quantity |  | 251 |

**19.1.7.2.3.1 Relative <Rltv>**

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 286

#### 19.1.7.2.3.2  Absolute <Abs>

*Presence:* [1..1]

*Definition:* Absolute shift if the shift is defined as an absolute move.

**Absolute <Abs>** contains the following **Absolute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Unit <*Unit*>             | [1..1] | Text | | 251 |
|    | Quantity <*Qty*>          | [1..1] | Quantity | | 251 |

#### 19.1.7.2.3.2.1  Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit of measure for the absolute stress.

*Datatype:* "Max35Text" on page 288

#### 19.1.7.2.3.2.2  Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of measure shifted.

*Datatype:* "Number" on page 286

### 19.1.7.3  RiskFactor1

*Definition:* Variable, index, benchmark or other price used in the valuation of a financial instrument.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Identification <*Id*>     | [1..1] | Text |  | 251 |
|    | StressSize <*StrssSz*>    | [1..1] |  |  | 251 |
| {Or | Relative <*Rltv*>        | [1..1] | Rate |  | 252 |
| Or} | Absolute <*Abs*>         | [1..1] |  |  | 252 |
|    | Unit <*Unit*>             | [1..1] | Text |  | 252 |
|    | Quantity <*Qty*>          | [1..1] | Quantity |  | 252 |

#### 19.1.7.3.1  Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier for the risk factor.

*Datatype:* "Max35Text" on page 288

#### 19.1.7.3.2  StressSize <StrssSz>

*Presence:* [1..1]

*Definition:* Assumed stress move of the associated stress item under the scenario.

**StressSize <StrssSz>** contains one of the following **StressSize1Choice** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Relative <Rltv> | [1..1] | Rate | | 252 |
| Or} | Absolute <Abs> | [1..1] | | | 252 |
| | Unit <Unit> | [1..1] | Text | | 252 |
| | Quantity <Qty> | [1..1] | Quantity | | 252 |

### 19.1.7.3.2.1 Relative <Rltv>

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 286

### 19.1.7.3.2.2 Absolute <Abs>

*Presence:* [1..1]

*Definition:* Absolute shift if the shift is defined as an absolute move.

**Absolute <Abs>** contains the following **Absolute1** elements

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Unit <Unit> | [1..1] | Text | | 252 |
| | Quantity <Qty> | [1..1] | Quantity | | 252 |

### 19.1.7.3.2.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit of measure for the absolute stress.

*Datatype:* "Max35Text" on page 288

### 19.1.7.3.2.2.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of measure shifted.

*Datatype:* "Number" on page 286

## 19.1.7.4 SupplementaryData1

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

| Or | MessageElement<XML Tag> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <PlcAndNm> | [0..1] | Text | | 253 |
| | Envelope <Envlp> | [1..1] | (External Schema) | | 253 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### 19.1.7.4.1 PlaceAndName <PlcAndNm>

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 287

### 19.1.7.4.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

## 19.1.7.5 ModelType1Choice

*Definition:* Specifies type of margin models used by central counterparties.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 253 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 254 |

### 19.1.7.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of margin models used by a central counterparty.

*Datatype:* "ModelType1Code" on page 274

| CodeName | Name | Definition |
|----------|------|------------|
| EXPS | ExpectedShortfall | Margin model used to calculate collateral requirements to cover potential future exposures whereby the model estimates the expected loss of a portfolio over a given holding period, or margin period of risk, to a set confidence interval. |
| OTHR | Other | Margin model used to calculate collateral requirements to cover potential future exposures that is not classified by any other the model type code. |
| ORIA | OtherRiskAggregation | Margin model used to calculate collateral requirements where the total collateral requirement to cover potential future |

| CodeName | Name | Definition |
|---|---|---|
| | | exposures for a portfolio is an aggregation of the estimated potential future exposure on each financial instrument of that portfolio. Such the methodology for such aggregation is defined explicitly by the model itself. |
| SPAN | Span | Margin model used to calculate collateral requirements to cover potential future exposure developed by CME in the 1980s, or other derivatives thereof. |
| VARI | ValueAtRisk | Margin model used to calculate collateral requirements to cover potential future exposure whereby the model estimates the potential loss of a portfolio over a given holding period, or margin period of risk, to a given confidence interval. |
| SAMO | ScenarioAnalysisModel | Scenario analysis model other than SPAN. |

### 19.1.7.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary or institution's own code that specifies the type of margin model used by the central counterparty.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification36" on page 244 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 244 |
| | Issuer <*Issr*> | [1..1] | Text | | 244 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 244 |

### 19.1.7.6 Flows1

*Definition:* Payments to and from a concentration bank account of a central counterparty.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PaymentBankFlows <*PmtBkFlows*> | [1..1] | | | 254 |
| | Amount <*Amt*> | [1..1] | Amount | C1, C2 | 255 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 255 |
| | InvestmentFlows <*InvstmtFlows*> | [1..1] | | | 255 |
| | Amount <*Amt*> | [1..1] | Amount | C1, C2 | 256 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 256 |

### 19.1.7.6.1 PaymentBankFlows <PmtBkFlows>

*Presence:* [1..1]

*Definition:* Gross value of flows between the concentration bank account and accounts held at payment banks.

**PaymentBankFlows <PmtBkFlows>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Amount <*Amt*>            | [1..1] | Amount | C1, C2 | 255 |
|    | Sign <*Sgn*>              | [1..1] | Indicator |  | 255 |

### 19.1.7.6.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 19.1.7.6.1.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 19.1.7.6.2 InvestmentFlows <InvstmtFlows>

*Presence:* [1..1]

*Definition:* Gross value of flows between the concentration bank account and investment counterparties in respect of maturing investments and any other flows in / out of the concentration account.

**InvestmentFlows <InvstmtFlows>** contains the following **AmountAndDirection102** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
|    | Amount <*Amt*>            | [1..1] | Amount | C1, C2 | 256 |
|    | Sign <*Sgn*>              | [1..1] | Indicator |  | 256 |

#### 19.1.7.6.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 19.1.7.6.2.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 285):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

### 19.1.7.7  Guarantee1

*Definition:* Form of protection where a third party guarantees the performance of a financial obligation.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
|  | Provider <*Prvdr*> | [1..1] |  |  | 256 |
| {Or | LEI <*LEI*> | [1..1] | IdentifierSet |  | 257 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± |  | 257 |
|  | Amount <*Amt*> | [1..1] | Amount | C1, C2 | 257 |

#### 19.1.7.7.1 Provider <Prvdr>

*Presence:* [1..1]

*Definition:* Identification of guarantee provider.

**Provider <Prvdr>** contains one of the following **PartyIdentification118Choice** elements

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | LEI *<LEI>* | [1..1] | IdentifierSet | | 257 |
| Or} | Proprietary *<Prtry>* | [1..1] | ± | | 257 |

### 19.1.7.7.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Specifies the Legal Entity Identifier of the party.

*Datatype:* "LEIIdentifier" on page 284

### 19.1.7.7.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identification of the party using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification168" on page 243 for details)

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | Text | | 243 |
| | Description *<Desc>* | [0..1] | Text | | 244 |
| | Issuer *<Issr>* | [0..1] | Text | | 244 |
| | SchemeName *<SchmeNm>* | [0..1] | Text | | 244 |

### 19.1.7.7.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the collateral guarantee.

*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 262

**Constraints**

• **ActiveCurrency**

 The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

• **CurrencyAmount**

 The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

 Note: The decimal separator is a dot.

# 19.1.8     Securities Identification

## 19.1.8.1 SecurityIdentificationAndAmount2

*Definition:* Specifies the current valuation of a security.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | IdentifierSet | | 258 |
| | MarketValue *<MktVal>* | [1..1] | Amount | C1, C3 | 258 |
| | FinancialInstrumentType *<FinInstrmTp>* | [1..1] | CodeSet | | 258 |
| | DebtIssuerType *<DebtIssrTp>* | [0..1] | CodeSet | C2 | 259 |

**Constraints**

- **DebtIssuerTypeRule**

    If FinancialInstrumentType is equal to value 'BOND', then DebtIssuerType must be present.

### 19.1.8.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* ISIN of the outright investment.

*Datatype:* "ISINOct2015Identifier" on page 284

### 19.1.8.1.2 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Value of the outright investment according to the CCP's system of record.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

    The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

    The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

    Note: The decimal separator is a dot.

### 19.1.8.1.3 FinancialInstrumentType <FinInstrmTp>

*Presence:* [1..1]

*Definition:* Type of a financial instrument: an equity, bond or other.

*Datatype:* "ProductType6Code" on page 276

| CodeName | Name | Definition |
|---|---|---|
| BOND | Bond | The asset type is bond. |
| CASH | Cash | The asset type is cash. |
| OTHR | Other | Other asset type. |
| EQUI | Equity | Identifies the nature or type of an equity. |

### 19.1.8.1.4 DebtIssuerType <DebtIssrTp>

*Presence:* [0..1]

*Definition:* Type of debt issuer if Financial Instrument Type is Debt.

*Impacted by:* C2 "ConditionalPresenceOfBond"

*Datatype:* "DebtIssuerType1Code" on page 268

| CodeName | Name | Definition |
|---|---|---|
| CORP | Corporate | Identifies categories of instruments issued by corporates. |
| MUNI | Municipal | Identifies categories of securities issued by states and local governments. |
| SPVS | SpecialProjectsAndSpecialPurposeVehicles | Firms or governments may issue bonds for special projects or through special purpose vehicles. These bonds are tied to a specific project, such as an infrastructure build. The bond proceeds are then used to finance that project, and the coupon payments and principal are paid out through the project's revenue. |
| SUPR | SupranationalEntities | Supranational entities refer to global entities that are not based in a specific nation. More specifically, a supranational entity has members that exist in multiple countries. Examples of supranational entities that issue bonds are the World Bank or the European Investment Bank. Like government bonds, these bonds are typically quite highly rated.<br><br>A supranational entity may issue bonds to fund its operations, and pay out coupon payments through operational revenue. |
| SVGN | Sovereign | Asset type is sovereign. |

**Constraints**

- **ConditionalPresenceOfBond**

  The Debt Issuer Type must be present if and only if Financial Instrument Type equals 'Bond'

## 19.1.8.2 SecurityIdentificationAndAmount1

*Definition:* Specifies the current valuation of a security.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification *<Id>* | [1..1] | IdentifierSet | | 260 |
| | MarketValue *<MktVal>* | [1..1] | Amount | C1, C3 | 260 |
| | FinancialInstrumentType *<FinInstrmTp>* | [1..1] | CodeSet | | 260 |

### 19.1.8.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* ISIN of the outright investment.

*Datatype:* "ISINOct2015Identifier" on page 284

### 19.1.8.2.2 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Value of the outright investment according to the CCP's system of record.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAnd24Amount" on page 261

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 19.1.8.2.3 FinancialInstrumentType <FinInstrmTp>

*Presence:* [1..1]

*Definition:* Type of a financial instrument: an equity, bond or other.

*Datatype:* "ProductType7Code" on page 276

| CodeName | Name | Definition |
|---|---|---|
| SVGN | Sovereign | Asset type is sovereign. |
| EQUI | Equity | Identifies the nature or type of an equity. |
| OTHR | Other | Other asset type. |

### 19.1.8.3 FinancialInstrument59

*Definition:* Identifies the financial instrument.

| Or | MessageElement*<XML Tag>* | Mult. | Type | Constr. No. | Page |
|----|---------------------------|-------|------|-------------|------|
| | Identification *<Id>* | [1..1] | IdentifierSet | | 261 |
| | Issuer *<Issr>* | [1..1] | IdentifierSet | | 261 |
| | Sector *<Sctr>* | [0..1] | IdentifierSet | | 261 |

### 19.1.8.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Specifies the ISIN of the collateral.

*Datatype:* "ISINOct2015Identifier" on page 284

### 19.1.8.3.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Identifies the security issuer.

*Datatype:* "LEIIdentifier" on page 284

### 19.1.8.3.3 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Sector for the security issuer, for example, 0500.

*Datatype:* "SNA2008SectorIdentifier" on page 285

# 19.2 Message Datatypes

## 19.2.1 Amount

### 19.2.1.1 ActiveCurrencyAnd24Amount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. It allows up to 24 digits.

*Type:* Amount

This data type contains the following XML attribute:

| Name | Attribute XML Name | Datatype |
|------|--------------------|----------|
| Currency | Ccy | "ActiveCurrencyCode" on page 263 |

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 24 |
| fractionDigits | 5 |

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 19.2.1.2  ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

| Name | Attribute XML Name | Datatype |
|------|--------------------|----------|
| Currency | Ccy | "ActiveCurrencyCode" on page 263 |

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 5 |

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 19.2.1.3  ImpliedCurrencyAndAmount

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 5 |

# 19.2.2        CodeSet

## 19.2.2.1  ActiveCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

| | |
|---|---|
| pattern | [A-Z]{3,3} |

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

## 19.2.2.2  AssetClassDetailedSubProductType16Code

*Definition:* Sub product code list for commodity derivatives.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FXCR | ForeignExchangeCrossRate | Commodity attribute of type foreign exchange cross rate. |
| FXEM | ForeignExchangeEmergingMarket | Commodity attribute of type foreign exchange emerging markets. |
| FXMJ | ForeignExchangeMajor | Commodity attribute of type foreign exchange majors. |
| FUEL | Fuel | Commodity attribute of type fuel. |
| FOIL | FuelOil | Commodity attribute of type fuel oil. |
| GOIL | Gasoil | Commodity attribute of type gasoil. |
| GSLN | Gasoline | Commodity attribute of type gasoline. |
| GASP | GasPool | Commodity attribute of type GASPOOL. |
| HEAT | HeatingOil | Commodity attribute of type heating oil. |
| IRON | IronOre | Commodity attribute of type iron ore. |
| JTFL | JetFuel | Commodity attribute of type jet fuel. |

| CodeName | Name | Definition |
|---|---|---|
| KERO | Kerosene | Commodity attribute of type kerosene. |
| LAMP | Lampante | Commodity attribute of type lampante. |
| LEAD | Lead | Commodity attribute of type lead. |
| LLSO | LightLouisianaSweet | Commodity attribute of type light Louisiana sweet (LLS). |
| LNGG | LNG | Commodity attribute of type liquid natural gas. |
| CORN | Maize | Commodity attribute of type maize. |
| MARS | Mars | Commodity attribute of type mars. |
| MWHT | MillingWheat | Commodity attribute of type milled wheat. |
| MOLY | Molybdenum | Commodity attribute of type molybdenum. |
| NAPH | Naphta | Commodity attribute of type naptha. |
| NBPG | NBP | Commodity attribute of type NBP (National Balancing Point). |
| NASC | NASAAC | Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract). |
| NCGG | NCG | Commodity attribute of type NCG (NetConnect Germany). |
| NGLO | NGL | Commodity attribute of type NGL (Natural Gas Liquids). |
| NICK | Nickel | Commodity attribute of type nickel. |
| OFFP | OffPeak | Commodity attribute of type off-peak. |
| ALUM | Aluminium | Commodity attribute of type aluminium. |
| ALUA | AluminiumAlloy | Commodity attribute of type aluminium alloy. |
| BAKK | Bakken | Commodity attribute of type bakken. |
| BSLD | BaseLoad | Commodity attribute of type base load. |
| BDSL | Biodiesel | Commodity attribute of type biodiesel. |
| BRNT | Brent | Commodity attribute of type Brent. |
| BRNX | BrentNX | Commodity attribute of type Brent NX (New Expiry). |
| CNDA | Canadian | Commodity attribute of type canadian. |
| CERE | CER | Commodity attribute of type emissions allowance CER (Certified Emission Reduction). |
| CBLT | Cobalt | Commodity attribute of type cobalt. |
| CCOA | Cocoa | Commodity attribute of type cocoa. |
| COND | Condensate | Commodity attribute of type condensate. |

| CodeName | Name | Definition |
|---|---|---|
| CSHP | Containership | Commodity attribute of type containership. |
| COPR | Copper | Commodity attribute of type copper. |
| DSEL | Diesel | Commodity attribute of type diesel. |
| DBCR | DryBulkCarrier | Commodity attribute of type dry bulk carrier. |
| DUBA | Dubai | Commodity attribute of type Dubai. |
| ERUE | ERU | Commodity attribute of type emissions allowance ERU (European Reduction Unit). |
| ESPO | ESPO | Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean). |
| ETHA | Ethanol | Commodity attribute of type ethanol. |
| EUAE | EUA | Commodity attribute of type emissions allowance EUA (European Union Allowance). |
| EUAA | EUAA | Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance). |
| FWHT | FeedWheat | Commodity attribute of type feed wheat. |
| FITR | FinancialTransmissionRights | Commodity attribute of type financial transmission rights. |
| OTHR | Other | Commodity attribute of other type. |
| PLDM | Palladium | Commodity attribute of type palladium. |
| PKLD | PeakLoad | Commodity attribute of type peak load. |
| PTNM | Platinum | Commodity attribute of type platinum. |
| POTA | Potatoes | Commodity attribute of type potatoes. |
| RPSD | Rapeseed | Commodity attribute of type rapeseed. |
| BRWN | RawSugar | Commodity attribute of type raw sugar. |
| RICE | Rice | Commodity attribute of type rice. |
| ROBU | RobustaCoffee | Commodity attribute of type robusta coffee. |
| SLVR | Silver | Commodity attribute of type silver. |
| SOYB | Soybeans | Commodity attribute of type soybeans. |
| STEL | Steel | Commodity attribute of type steel. |
| TNKR | Tanker | Commodity attribute of type tanker. |
| TAPI | Tapis | Commodity attribute of type tapis. |
| TINN | Tin | Commodity attribute of type tin. |
| TTFG | TTF | Commodity attribute of type TTF (Dutch Title Transfer Facility). |
| URAL | Urals | Commodity attribute of type urals. |

| CodeName | Name | Definition |
|---|---|---|
| WHSG | WhiteSugar | Commodity attribute of type white sugar. |
| WTIO | WTI | Commodity attribute of type WTI (West Texas Intermediate). |
| ZINC | Zinc | Commodity attribute of type zinc. |

### 19.2.2.3  ClearingAccountType3Code

*Definition:* Specifies the clearing account type.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| NOSA | NetOmnibusClientAccount | Specifies that the client positions and assets within the associated position and collateral accounts of the clearing account are operationally and legally commingled while initial margin requirements are calculated on a net basis across all related margining or position accounts. |
| ISEG | IndividuallySegregatedAccount | Specifies that customer positions and assets within the associated position and collateral accounts of the clearing account are operationally and legally segregated. |
| HOUS | House | Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries. |
| GOSA | GrossOmnibusClientAccount | Specifies that client position and assets within the associated position and collateral accounts of the clearing account are operationally and legally commingled, however initial margin requirements are calculated on a gross basis for each related margining account. |

### 19.2.2.4  CollateralAccountType3Code

*Definition:* Classification of the requirement that collateral in the collateral account is covering.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| MGIN | Margin | Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers. |
| DFLT | DefaultFund | Specifies that the account is used to post collateral that covers clearing member's default risk. |

## 19.2.2.5  CreditQuality1Code

*Definition:* Assessment of the credit quality of a party or financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DFIM | DefaultImminent | Credit rating that indicates a default or default-like process has begun, or the issuer is in standstill, or for a closed funding vehicle, payment capacity is irrevocably impaired. |
| EXSP | ExtremelySpeculative | Default of some kind appears probable. |
| HIGR | HighGrade | Credit rating that denotes expectations of very low default risk. It indicates a very strong capacity for payment of financial commitments which is not significantly vulnerable to foreseeable events. |
| HISP | HighlySpeculative | Credit rating that indicates that material default risk is present, but a limited margin of safety remains. Financial commitments are currently being met; however, capacity for continued payment is vulnerable to deterioration in the business and economic environment. |
| INDF | InDefault | Credit rating that indicates an issuer has entered into bankruptcy filings, administration, receivership, liquidation or other formal winding-up procedure or that has otherwise ceased business. |
| LMGR | LowerMediumGrade | Credit rating that indicates that expectations of default risk are currently low. The capacity for payment of financial commitments is considered adequate, but adverse business or economic conditions are more likely to impair this capacity. |
| NIGS | NonInvestmentGradeSpeculative | Credit rating that indicates an elevated vulnerability to default risk, particularly in the event of adverse changes in business or economic conditions over time; however, business or financial flexibility exists that supports the servicing of financial commitments. |
| PRIM | Prime | Credit rating that denotes the lowest expectation of default risk. Assigned only in cases of exceptionally strong capacity for payment of financial commitments. Where the capacity to meet financial commitments is highly unlikely to be adversely affected by foreseeable events. |
| SURI | SubstantialRisk | Default is a real possibility. |

| CodeName | Name | Definition |
|---|---|---|
| UMGR | UpperMediumGrade | Credit rating that denotes expectations of low default risk. The capacity for payment of financial commitments is considered strong. This capacity may, nevertheless, be more vulnerable to adverse business or economic conditions than is the case for higher ratings. |

### 19.2.2.6 DebtIssuerType1Code

*Definition:* Specifies the debt issuer type for debt.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CORP | Corporate | Identifies categories of instruments issued by corporates. |
| MUNI | Municipal | Identifies categories of securities issued by states and local governments. |
| SPVS | SpecialProjectsAndSpecialPurposeVehicles | Firms or governments may issue bonds for special projects or through special purpose vehicles. These bonds are tied to a specific project, such as an infrastructure build. The bond proceeds are then used to finance that project, and the coupon payments and principal are paid out through the project's revenue. |
| SUPR | SupranationalEntities | Supranational entities refer to global entities that are not based in a specific nation. More specifically, a supranational entity has members that exist in multiple countries. Examples of supranational entities that issue bonds are the World Bank or the European Investment Bank. Like government bonds, these bonds are typically quite highly rated.<br><br>A supranational entity may issue bonds to fund its operations, and pay out coupon payments through operational revenue. |
| SVGN | Sovereign | Asset type is sovereign. |

### 19.2.2.7 ExoticOptionStyle1Code

*Definition:* Specifies the option style.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BINA | BinaryOption | Agreement under which a fixed amount is paid out if a specific condition is met at any time during the exercise period. The expiration style is European or American. The binary option has only "payment triggers". |

| CodeName | Name | Definition |
|---|---|---|
| DIGI | DigitalOption | Agreement under which a fixed amount is paid out if a specific condition is met on expiration date. The digital option has only "payment triggers" which may be single or double trigger level. |
| NOTO | NoTouchOption | Agreement under which a fixed amount is paid unless a specific condition is met. The notouch option has only "no payment triggers" which may be single or double trigger levels. |
| VANI | VanillaOption | Contract that provides the buyer the right but not the obligation to buy or sell the underlying currency at a predetermined rate with expiration determined by the expiration style. The expiration style is European, American, Asian or Bermudan. |

## 19.2.2.8 Frequency11Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| DAIL | Daily | Event takes place every day. |
| MNTH | Monthly | Event takes place every month or once a month. |
| EXPI | OnExpiry | Event occurs on expiry of a financial contract. |
| OVNG | Overnight | Event takes place overnight. |
| QURT | Quarterly | Event takes place every three months or four times a year. |
| MIAN | SemiAnnual | Event takes place every six months or two times a year. |
| UPFR | Upfront | Event that takes place at the initiation of a trade or agreement. |
| WEEK | Weekly | Event takes place once a week. |
| CRED | OnCreditEvent | Event occurs due to a credit event occurring for an issuer. |

## 19.2.2.9 InterestComputationMethod2Code

*Definition:* Specifies the method used to compute accruing interest of a financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| A001 | IC30360ISDAor30360AmericanBasicRule | Method whereby interest is calculated based on a 30-day month and a 360-day |

| CodeName | Name | Definition |
|---|---|---|
|  |  | year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds. |
| A002 | IC30365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). |
| A003 | IC30Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. |
| A004 | Actual360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. |
| A005 | Actual365Fixed | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year. |
| A006 | ActualActualICMA | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period |

| CodeName | Name | Definition |
|---|---|---|
| | | and the intermediate results are summed up. |
| A007 | IC30E360orEuroBondBasismodel1 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month. |
| A008 | ActualActualISDA | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366. |
| A009 | Actual365LorActuActubasisRule | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). |
| A010 | ActualActualAFB | Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up. |
| A011 | IC30360ICMAor30360basicrule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and |

| CodeName | Name | Definition |
|---|---|---|
| | | convertible bonds issued before 1 January 1999. |
| A012 | IC30E2360orEurobondbasismodel2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th. |
| A013 | IC30E3360orEurobondbasismodel3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period. |
| A014 | Actual365NL | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| NARR | Narrative | Other method than A001-A020. See Narrative. |

## 19.2.2.10  MarginType2Code

*Definition:* Specifies the type of margin, for example, initial margin, variation margin, initial deposit or coupon margin.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADFM | AdditionalDefaultFundMargin | Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month. |
| COMA | CouponMargin | Margin required to cover the non payment of the monthly premium (for credit derivatives). |
| CEMA | CreditEventMargin | Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt). |
| SEMA | SettlementRiskMargin | Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS). |
| SCMA | ShortChargeMargin | Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller). |
| UFMA | UpfrontMargin | Margin required to cover the non payment of the upfront premium (for credit derivatives). |
| MARM | MarketRiskMargin | Margin called to cover potential future exposures caused by volatility in the underlying risk factors of a set of financial instruments. |
| SORM | SovereignRiskMargin | Margin to cover the risk of a credit event relating to a sovereign issuer. |
| WWRM | WrongWayRiskMargin | Margin called to cover additional current or potential future exposures that may arise due to a connection between the credit quality of the counterparty and the movement in a set of risk factors of a financial instruments or portfolio of financial instruments. |
| BARM | BasisRiskMargin | Margin requirement to cover the risk of a breakdown in the assumed relationship between two financial instruments or risk factors when calculating the margin requirement for a portfolio of financial instruments. |
| LIRM | LiquidityRiskMargin | Margin called to cover differences in the assumed liquidation cost of a portfolio of financial instruments when estimating potential future exposure relative. For instance, where the potential future exposure is estimated using mid-prices but fails to consider the necessity to pay a bid-ask spread, or the additional cost |

| CodeName | Name | Definition |
|---|---|---|
| | | of liquidation that may arise when liquidating a large portfolio. |
| CRAM | CreditRiskAdditionalMargin | Margin called to cover an increase in the probability of default by a counterparty in relation to an OTC derivative or cleared transaction. The calculation of such margin is typically independent of any changes in current or potential future exposure. |
| CVMA | ContingentVariationMargin | Margin called, by a central counterparty, to cover current exposures for a portfolio of financial instruments where collateral called against such current exposures is held by the central counterparty and returned to the poster of such collateral at the delivery of the financial instrument. |
| SPMA | SponsorRiskMargin | Margin to cover risks relating to a sponsored clearing member. That is were a third party carries out a number of obligations under the rulebook of the central counterparty on behalf of a clearing member but doing so creates additional risks for the central counterparty with respect to the clearing member. |
| JTDR | JumpToDefaultRequirement | Margin called to cover a potential increase in current exposure due to the revaluation of a financial instrument, where such revaluation is caused by a sharp discontinuous increase in the probability of default of the financial instrument or major risk factor of such financial instrument. |
| DRAO | DiscretionaryRiskAddOn | Margin set called at the discretion of the caller. |
| OTHR | Other | Margin not categorised by any other margin type code. |

### 19.2.2.11 ModelType1Code

*Definition:* Categorisation of margin models used by central counterparties.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| EXPS | ExpectedShortfall | Margin model used to calculate collateral requirements to cover potential future exposures whereby the model estimates the expected loss of a portfolio over a given holding period, or margin period of risk, to a set confidence interval. |
| OTHR | Other | Margin model used to calculate collateral requirements to cover potential future exposures that is not classified by any other the model type code. |
| ORIA | OtherRiskAggregation | Margin model used to calculate collateral requirements where the total collateral |

| CodeName | Name | Definition |
|---|---|---|
| | | requirement to cover potential future exposures for a portfolio is an aggregation of the estimated potential future exposure on each financial instrument of that portfolio. Such the methodology for such aggregation is defined explicitly by the model itself. |
| SPAN | Span | Margin model used to calculate collateral requirements to cover potential future exposure developed by CME in the 1980s, or other derivatives thereof. |
| VARI | ValueAtRisk | Margin model used to calculate collateral requirements to cover potential future exposure whereby the model estimates the potential loss of a portfolio over a given holding period, or margin period of risk, to a given confidence interval. |
| SAMO | ScenarioAnalysisModel | Scenario analysis model other than SPAN. |

### 19.2.2.12 OptionEventType1Code

*Definition:* Specifies the type of event for an option.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CLST | CloseOut | Notice of a close out of the position. |
| CONF | FirstConfirmation | First confirmation. |
| KNIN | KnockIn | Notice of a knock-in. The option has a specified spot level, which, if touched during the knock-in period, triggers the option into existence. Prior to that level being touched, no option exists. |
| KNOC | KnockOut | Notice of a knock-out. The option has a specified spot level, which, if touched during the knock-out period, terminates the option. |
| OTHR | Other | Another type of event. |
| TRIG | Trigger | Notice of a trigger hit. |

### 19.2.2.13 OptionStyle5Code

*Definition:* Specifies how an option is exercised.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |

| CodeName | Name | Definition |
|---|---|---|
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |

### 19.2.2.14 OptionType1Code

*Definition:* Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CALL | Call | Right to buy a quantity of an asset for an agreed price at exercise date. |
| PUTO | Put | Right to sell a quantity of an asset for an agreed price at exercise date. |

### 19.2.2.15 PhysicalTransferType4Code

*Definition:* Specifies the asset delivery type when the financial instrument is settled.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PHYS | Physical | Physical transfer. |
| OPTL | Optional | Determined by a third party or optional for counterparty. |
| CASH | Cash | Cash transfer. |

### 19.2.2.16 ProductType6Code

*Definition:* Specifies the underlying type of product or financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BOND | Bond | The asset type is bond. |
| CASH | Cash | The asset type is cash. |
| OTHR | Other | Other asset type. |
| EQUI | Equity | Identifies the nature or type of an equity. |

### 19.2.2.17 ProductType7Code

*Definition:* Specifies the underlying type of product or financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SVGN | Sovereign | Asset type is sovereign. |
| EQUI | Equity | Identifies the nature or type of an equity. |

| CodeName | Name | Definition |
|---|---|---|
| OTHR | Other | Other asset type. |

### 19.2.2.18 RateBasis1Code

*Definition:* Specifies a rate basis.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DAYS | Days | Rate is reported in days. |
| MNTH | Months | Rate is reported in months. |
| WEEK | Weeks | Rate is reported in weeks. |
| YEAR | Years | Rate is reported in years. |

### 19.2.2.19 ScenarioType1Code

*Definition:* Classification of the methodology used to derive a stress testing scenario.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| HIST | Historical | Scenario that replays an event that occurred in the past, including antithetic historical scenarios. |
| HYPT | Hypothetical | Scenario that is defined by a hypothetical or theoretical event that may happen in the future. |

### 19.2.2.20 SchemeIdentificationType1Code

*Definition:* Domain of an identifier.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| MARG | MarginAccount | Operational construct used to record the set of positions whose margin requirements is calculated on a gross basis. |
| COLL | CollateralAccount | Operational construct used by a central counterparty to record ownership of assets posted as collateral by clearing members to meet their obligations at the central counterparty. |
| POSI | PositionAccount | Operational construct used to record a position in a set of financial instruments, often linked by a common set of characteristics, ownership or trading strategy. |

| CodeName | Name | Definition |
|---|---|---|
| CLIM | ClearingMemberAccount | Legal entity that is a participant in a clearing service of a central counterparty, that is the legal counterparty to all novated trades for all the accounts associated with such counterparty. |

### 19.2.2.21  SettlementDate6Code

*Definition:* Specifies the time an event occurred relative to an implied date.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| TFIV | TPlusFive | Settlement takes place on the trade date plus five business days. |
| TFOR | TPlusFour | Settlement takes place on the trade date plus four business days. |
| TONE | TPlusOne | Settlement takes place on the trade date plus one business day. |
| TTRE | TPlusThree | Settlement takes place on the trade date plus three business days. |
| TTWO | TPlusTwo | Settlement takes place on the trade date plus two business days. |
| SAMD | SameDay | Event occurs on the same day or at time T. |

### 19.2.2.22  Standardisation1Code

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

### 19.2.2.23  StrategyStressType1Code

*Definition:* Scenario type based on the type of portfolio the scenario is designed to stress.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flex | Scenario, either by design or otherwise, that primarily tests the sensitivity of a portfolio of derivatives with a common underlying to differences in the valuation of such derivatives caused by differences in the maturity of such contracts. Typically, flex scenarios are aimed at stressing the valuation of portfolios that are insensitive to small movements in an underlying but sensitive to differences in the reaction of such portfolios in time space. For instance, calendar spreads or flattening or steeping positions in interest rate space. |
| PRLL | Parallel | Scenario, either by design or otherwise, that primarily tests the sensitivity of a portfolio of derivatives to changes in the value of a common underlying. For example as parallel shift of an interest rate curve. |
| SPRD | Spread | Scenario, either by design or otherwise, that primarily tests the sensitivity of a portfolio of derivatives with differing, but correlated underlyings. Typically, spread scenarios are aimed at stressing the valuation of portfolios that are insensitive to small co-movements in a set of underlyings but sensitive to differences in the reaction of such portfolios to breakdowns in historical correlations or covariance. |

### 19.2.2.24  UnitOfMeasure8Code

*Definition:* Unit of measure of the item purchased.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| KWDC | KilowattDayCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one day. |
| KWHO | KilowattHours | Unit of measure that is equal to the power consumption of one kilowatt during one hour. |
| KWHC | KilowattHoursCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour. |
| KMOC | KilowattMinuteCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute. |

| CodeName | Name | Definition |
|----------|------|------------|
| KWMC | KilowattMonthCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one month. |
| KWYC | KilowattYearCapacity | Unit of measure of the capacity of production of electric power equal to 1000 watt in one year. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| MWDC | MegawattDayCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day. |
| MWHO | MegawattHours | Unit of measure that is equal to the power consumption of one megawatt during one hour. |
| MWHC | MegawattHoursCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour. |
| MWMC | MegawattMinuteCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute. |
| MMOC | MegawattMonthCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month. |
| MWYC | MegawattYearCapacity | Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MIBA | MillionBarrels | Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons. |
| MBTU | OneMillionBTU | Unit of measure of heat equal to one million British thermal unit (BTU). |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| PWRD | PrincipalWithRelationToDebtInstrument | Amount of money borrowed, or part of that amount which remains unpaid (excluding interest). |

| CodeName | Name | Definition |
|---|---|---|
| SHAS | Shares | Financial instrument that gives the owner right to dividends paid by a company and the most junior claim on the companies assets in the event of a bankruptcy. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| THMS | Therms | Unit of heat, often used a unit of measure for natural gas in the UK. |
| TONS | Ton | Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton). |
| TOCD | TonsOfCarbonDioxide | Tons of carbon dioxide. |
| OZTR | TroyOunces | Unit of weight equal to 31.1034768 grams. Used in precious metals. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| UCWT | USHundredweight | Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ALOW | Allowances | Amount of money deducted from a price or an amount due. |
| ACCY | AmountOfCurrency | Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217. |

| CodeName | Name | Definition |
|---|---|---|
| ARES | Are | Unit of measure equal to a 100 square meters. |
| BARL | Barrels | Unit of volume that is equal to 42 US gallons. |
| BCUF | BillionCubicFeet | Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters. |
| BDFT | BoardFeet | Measure of length equal to 144 cubic inches. |
| BUSL | Bushels | Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CEER | CertifiedEmissionsReduction | Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol. |
| CLRT | ClimateReserveTonnes | Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/sequestered. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| DAYS | Days | Unit of time that is equal to 24 hours. |
| DGEU | DieselGallonEquivalent | Amount of fuel alternative equal to one gallon of diesel. |
| DMET | DryMetricTons | Unit of weight that is equal to the same mass value as a metric ton excluding moisture. |
| ENVC | EnvironmentalCredit | Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton). |
| ENVO | EnvironmentalOffset | Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit. |
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GGEU | GasolineGallonEquivalent | Amount of fuel alternative equal to one gallon of gasoline. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |

| CodeName | Name | Definition |
|----------|------|------------|
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |
| HUWG | Hundredweight | Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| IPNT | IndexPoint | Decimal number used to calculate an amount or a price. |
| FUTU | Future | Exchange traded contract that defines an agreement to buy specific quantities of a commodity or financial instrument at an agreed time in the future. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |

## 19.2.3     Date

### 19.2.3.1  ISODate

*Definition:* A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

*Type:* Date

## 19.2.4     DateTime

### 19.2.4.1  ISODateTime

*Definition:* A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

*Type:* DateTime

# 19.2.5    IdentifierSet

### 19.2.5.1 ISINOct2015Identifier

*Definition:* The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.


Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

**Format**

| pattern | [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} |
|---|---|

### 19.2.5.2 LEIIdentifier

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* Global LEI System; LEIIdentifier

**Format**

| pattern | [A-Z0-9]{18,18}[0-9]{2,2} |
|---|---|

### 19.2.5.3 MICIdentifier

*Definition:* Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

*Type:* IdentifierSet

*Identification scheme:* SWIFT; MICIdentifier

**Format**

| pattern | [A-Z0-9]{4,4} |
|---|---|

### 19.2.5.4 SNA2008SectorIdentifier

*Definition:* System of National Accounts (SNA) Sector. Hierarchical classification of the sectors, as defined in the System of National Accounts 2008, as published by the United Nations.

*Type:* IdentifierSet

*Identification scheme:* United Nations SNA 2008

## 19.2.6 Indicator

### 19.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 19.2.6.2 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

## 19.2.7 Quantity

### 19.2.7.1 Fraction5DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example, 0.75 or 45.6.

*Type:* Quantity

**Format**

| | |
|---|---|
| totalDigits | 18 |
| fractionDigits | 5 |

### 19.2.7.2 NonNegativeFraction5DecimalNumber

*Definition:* Number of objects represented as a decimal number inclusive of zero, for example 0.75 or 45.6. Negative numbers cannot be reported.

*Type:* Quantity

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 5 |

### 19.2.7.3 NonNegativeNumber

*Definition:* Non negative integer.

*Type:* Quantity

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 0 |

### 19.2.7.4 Number

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

**Format**

| | |
|---|---|
| totalDigits | 18 |
| fractionDigits | 0 |

### 19.2.7.5 PositiveNumber

*Definition:* Number of objects represented as a positive integer.

*Type:* Quantity

**Format**

| | |
|---|---|
| minInclusive | 1 |
| totalDigits | 18 |
| fractionDigits | 0 |

## 19.2.8      Rate

### 19.2.8.1 BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

*Type:* Rate

**Format**

| | |
|---|---|
| totalDigits | 11 |
| fractionDigits | 10 |
| baseValue | 1.0 |

# 19.2.9      Text

### 19.2.9.1 Max10NumericText

*Definition:* Specifies a numeric string with a maximum length of 10 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{1,10} |

### 19.2.9.2 Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 140 |

### 19.2.9.3 Max2000Text

*Definition:* Specifies a character string with a maximum length of 2000 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 2000 |

### 19.2.9.4 Max256Text

*Definition:* Specifies a character string with a maximum length of 256 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 256 |

### 19.2.9.5 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 350 |

## 19.2.9.6 **Max35Text**

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 35 |