

Usage Guideline

auth.109.001.01_FCAUG_DATMDS_1.0.0

EMIR Refit - Outgoing Messages - FINAL - V1.0

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

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Table of Content	2
Message Functionality	3
About this document	4
Usage Guideline	5
Legal Notices	21

Message Functionality

Collection Description

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

Usage Guideline Description

auth.109.001.01_FCAUG_DATMDS_1.0.0 ([link](#))

The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

Outline

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

a - Report Header

Header information related to metadata of report message.

b - No Transaction [NOTX]

No transaction has been identified during the period.

c - State

Information concerning the reporting at transaction level.

About this document

Legend

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

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

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

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	0	Derivatives Trade Margin Data Transaction State Report V01 (auth.109.001.01)	<DerivsTradMrgnDataTxStatRpt>				
	1	Report Header	<RptHdr>	[1..1]			
	2	Number Records	<NbRcrds>	[1..1]	decimal td = 18 fd = 0		
	1	Trade Data	<TradData>	[1..1]	Choice		
	2	Data Set Action	<DataSetActn>	[1..1]	text		
	3	No Transaction			NOTX		
	2	State	<Stat>	[1..*]		[1..5 0000 0]	
	3	Reporting Time Stamp	<RptgTmStmp>	[0..1]	dateTime	[1..1]	Annotation: EMIR Technical Standards 2023 - Field name: Reporting timestamp - Field number: 3.01 - Details to be reported: Date and time of the submission of the report to the trade repository.
	3	Counterparty Identification	<CtrPtyId>	[1..1]			
	4	Reporting Counterparty	<RptgCtrPty>	[1..1]			
	5	Identification	<Id>	[1..1]	Choice		
	6	Legal	<Lgl>	[1..1]			
	7	Identification	<Id>	[1..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR Technical Standards 2023 - Field name: Counterparty 1 (Reporting counterparty) - Field number: 3.04 - Details to be reported: Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	4	Other Counterparty	<OthrCtrPty>	[1..1]			

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Identification Type	<IdTp>	[0..1]	Choice		Annotation: EMIR Technical Standards 2023 - Field name: Counterparty 2 identifier type - Field number: 3.05 - Details to be reported: Indicator of whether LEI was used to identify the Counterparty 2.
	6	Legal	<Lgl>	[1..1]			
	7	Identification	<Id>	[1..1]	Choice		
	8	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR Technical Standards 2023 - Field name: Counterparty 2 - Field number: 3.06 - Details to be reported: Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	6	Natural	<Ntrl>	[1..1]			
	7	Identification	<Id>	[1..1]			
	8	Identification	<Id>	[1..1]			
	9	Identification	<Id>	[1..1]	text{1,72}		Annotation: EMIR Technical Standards 2023 - Field name: Counterparty 2 - Field number: 3.06 - Details to be reported: Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
	4	Submitting Agent	<SubmitgAgt>	[0..1]	Choice	[1..1]	

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR Technical Standards 2023 - Field name: Report submitting entity ID - Field number: 3.02 - Details to be reported: In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise the entity responsible for reporting should be identified in this field.
	4	Entity Responsible For Report	<NttyRspnsblForRpt>	[0..1]	Choice		
	5	LEI	<LEI>	[1..1]	text [A-Z0-9]{18,18}[0-9]{2,2}		Annotation: EMIR Technical Standards 2023 - Field name: Entity responsible for reporting - Field number: 3.03 - Details to be reported: Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1a) of Regulation (EU) No 648/2012 and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty. Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1b) of that Regulation, the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1c) of that Regulation, the unique code identifying that AIFM. Where the trustees or managers of an occupational pension scheme are responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1d) of that Regulation, the unique code identifying those trustees on managers. This field is applicable only to the OTC derivatives.

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	3	Event Date	<EvtDt>	[0..1]	date	[1..1]	Annotation: EMIR Technical Standards 2023 - Field name: Event date - Field number: 3.29 - Details to be reported: Date on which the reportable event relating to the derivative contract and captured by the report took place. In the case of collateral update - the date for which the information contained in the report is provided.
	3	Transaction Identification	<TxId>	[0..1]	Choice		Annotation: EMIR Technical Standards 2023 - Field name: UTI - Field number: 3.10 - Details to be reported: Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.
	4	Unique Transaction Identifier	<UnqTxIdr>	[1..1]	text [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}		
	4	Proprietary	<Prtry>	[1..1]			
	5	Identification	<Id>	[1..1]	text{1,72}	T/C	Type Changed: text{1,52}
	3	Collateral	<Coll>	[1..1]			
	4	Collateral Portfolio Code	<CollPrtlCd>	[1..1]	Choice		
	5	Portfolio	<Prtl>	[1..1]	Choice		Annotation: EMIR Technical Standards 2023 - Field name: Collateral portfolio indicator - Field number: 3.08 - Details to be reported: Indicator of whether the collateralisation was performed on a portfolio basis. By 'on a portfolio basis', it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Code	<Cd>	[1..1]	text{1,52}		Annotation: EMIR Technical Standards 2023 - Field name: Collateral portfolio code - Field number: 3.09 - Details to be reported: If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.
	6	No Portfolio	<NoPrftl>	[1..1]	text{0,4}		
	7	Not Applicable			NOAP		
	4	Collateralisation Category	<CollstnCtgy>	[1..1]	text		Annotation: EMIR Technical Standards 2023 - Field name: Collateralisation category - Field number: 3.11 - Details to be reported: Indicate whether a collateral agreement between the counterparties exists. This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.
	5	Fully Collateralised			FLCL		
	5	One Way Collateralised Counterparty 1			OWC1		
	5	One Way Collateralised Counterparty 2			OWC2		
	5	One Way Partially Collateralised Counterparty 1			OWP1		
	5	One Way Partially Collateralised Counterparty 2			OWP2		
	5	Partially Collateralised			PRCL		
	5	Partially Collateralised Counterparty 1			PRC1		
	5	Partially Collateralised Counterparty 2			PRC2		
	5	Uncollateralised			UNCL		

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	4	Time Stamp	<TmStmp>	[0..1]	dateTime	[1..1]	Annotation: EMIR Technical Standards 2023 - Field name: Collateral timestamp - Field number: 3.07 - Details to be reported: Date and time as of which the values of the margins are reported.
	3	Posted Margin Or Collateral	<PstdMrgnOrColl>	[0..1]			
	4	Initial Margin Posted Pre Haircut	<InitlMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	Annotation: EMIR Technical Standards 2023 - Field name: Initial margin posted by the counterparty 1 (pre-haircut) - Field number: 3.12 - Details to be reported: Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the CCP, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. ----- Type Changed: 0 <= decimal td = 25 fd = 5

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of the initial margin posted - Field number: 3.14 - Details to be reported: Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted initial margins.
	4	Initial Margin Posted Post Haircut	<InitlMrgnPstdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Initial margin posted by the counterparty 1 (post-haircut) - Field number: 3.13 - Details to be reported: Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of the initial margin posted - Field number: 3.14 - Details to be reported: Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted initial margins.
	4	Variation Margin Posted Pre Haircut	<VartnMrgnPstdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Variation margin posted by the counterparty 1 (pre-haircut) - Field number: 3.15 - Details to be reported: Monetary value of the variation margin posted by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This field refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of the variation margins posted - Field number: 3.17 - Details to be reported: Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted variation margins.
	4	Variation Margin Posted Post Haircut	<VartnMrgnPstdPstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Variation margin posted by the counterparty 1 (post-haircut) - Field number: 3.16 - Details to be reported: Monetary value of the variation margin posted by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lv l	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of the variation margins posted - Field number: 3.17 - Details to be reported: Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted variation margins.
	4	Excess Collateral Posted	<XcssCollPstd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Excess collateral posted by the counterparty 1 - Field number: 3.18 - Details to be reported: Monetary value of any additional collateral posted by counterparty 1 separate and independent from initial and variation margin. This field refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change. Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of the excess collateral posted - Field number: 3.19 - Details to be reported: Currency in which the excess collateral posted is denominated. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted excess collateral.
	3	Received Margin Or Collateral	<RcvdMrgnOrColl>	[0..1]			
	4	Initial Margin Received Pre Haircut	<InitlMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Initial margin collected by the counterparty 1 (pre-haircut) - Field number: 3.20 - Details to be reported: Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of initial margin collected - Field number: 3.22 - Details to be reported: Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected initial margins
	4	Initial Margin Received Post Haircut	<InitlMrgnRcvdPostHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Initial margin collected by the counterparty 1 (post-haircut) - Field number: 3.21 - Details to be reported: Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of initial margin collected - Field number: 3.22 - Details to be reported: Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected initial margins.
	4	Variation Margin Received Pre Haircut	<VartnMrgnRcvdPreHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Variation margin collected by the counterparty 1 (pre-haircut) - Field number: 3.23 - Details to be reported: Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of variation margin collected - Field number: 3.25 - Details to be reported: Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected variation margins.
	4	Variation Margin Received Post Haircut	<VartnMrgnRcvd PstHrcut>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Variation margin collected by the counterparty 1 (post-haircut) - Field number: 3.24 - Details to be reported: Monetary value of the variation margin collected by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This field refers to the total current value of the variation margin collected after application of the haircut, if applicable, cumulated since the first reporting of collected variation margins for the portfolio or transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Currency of variation margin collected - Field number: 3.25 - Details to be reported: Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected variation margins.
	4	Excess Collateral Received	<XcssCollRcvd>	[0..1]	0 <= decimal td = 25 fd = 20	T/C	<p>Annotation: EMIR Technical Standards 2023</p> <ul style="list-style-type: none"> - Field name: Excess collateral collected by the counterparty 1 - Field number: 3.26 - Details to be reported: Monetary value of any additional collateral collected by counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change. Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction. <p>----- Type Changed: 0 <= decimal td = 25 fd = 5</p>

Index	Lvl	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		Annotation: EMIR Technical Standards 2023 - Field name: Currency of excess collateral collected - Field number: 3.27 - Details to be reported: Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected excess collateral.
	3	Contract Modification	<CtrctMod>	[0..1]			
	4	Action Type	<ActnTp>	[1..1]	text	[1..1]	Annotation: EMIR Technical Standards 2023 - Field name: Action type - Field number: 3.28 - Details to be reported: The report shall contain one of the following action types: (a) a new margin balance or a modification of the details of the margins shall be identified as 'Margin update'; (b) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correction'.
	5	Correction			CORR		
	5	Margin Update			MARU		

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