

ISO 20022

## Central CounterParty (CCP) Data Reporting - ISO - Latest version

# Message Definition Report - Part 2

Approved by the Securities SEG on 28 October 2019.

This document provides details of the Message Definitions for Central CounterParty (CCP) Data Reporting - ISO - Latest version.

28 October 2019

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# 1 Message Set Overview

## Introduction

Set of messages used to report on risk management, financial position, membership and activities of a central counterparty.

## 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.057.001.01 CCPPortfolioStressTestingDefinitionReportV01	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.059.001.01 CCPIncomeStatementAndCapitalAdequacyReportV01	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.
auth.060.001.01 CCPDailyCashFlowsReportV01	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.

MessageDefinition	Definition
auth.061.001.01 CCPInvestmentsReportV01	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 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 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.064.001.01 CCPAvailableFinancialResourcesReportV01	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).
auth.065.001.01 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 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 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 CCPAccountPositionReportV01	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.
auth.069.001.01 CCPClearedProductReportV01	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.

## **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]			
	<b>ClearingMember</b> <ClrMmb>	[1..*]			9
	<b>Identification</b> <Id>	[1..1]			10
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		11
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		11
	<b>CreditQuality</b> <CdtQty>	[1..1]	CodeSet		11
	<b>UltimateParentIdentification</b> <UltmtPmtId>	[0..1]			12
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		12
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		12
	<b>FuturesCommissionMerchantIndicator</b> <FutrsComssnMrchntInd>	[1..1]	Indicator		13
	<b>MembershipValidFrom</b> <MmbshVldFr>	[1..1]	Date		13
	<b>MembershipValidTo</b> <MmbshVldTo>	[0..1]	Date		13
	<b>SponsoringClearingMemberIdentification</b> <SpnsrgClrMmbld>	[0..1]			13
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		14
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		14
	<b>ClearingAccountOwner</b> <ClrAcctOwnr>	[1..*]			14
	<b>AccountType</b> <AcctTp>	[1..1]	CodeSet		15
	<b>CollateralAccountOwner</b> <CollAcctOwnr>	[1..*]			15
	<b>Identification</b> <Id>	[1..1]			16
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		16
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		16
	<b>RelatedMarginAccount</b> <RltdMrgnAcct>	[1..*]	±		16
	<b>TitleTransferCollateralArrangement</b> <TitlTrfCollArrgmnt>	[0..1]	Indicator		17
	<b>CollateralSegregationByValue</b> <CollSgrtnByVal>	[0..1]	Indicator		17
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	17



## 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
	<b>Identification &lt;Id&gt;</b>	[1..1]			10
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		11
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		11
	<b>CreditQuality &lt;CdtQty&gt;</b>	[1..1]	CodeSet		11
	<b>UltimateParentIdentification &lt;UltmtPrntId&gt;</b>	[0..1]			12
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		12
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		12
	<b>FuturesCommissionMerchantIndicator &lt;FutrsComssnMrchntInd&gt;</b>	[1..1]	Indicator		13
	<b>MembershipValidFrom &lt;MmbshVldFr&gt;</b>	[1..1]	Date		13
	<b>MembershipValidTo &lt;MmbshVldTo&gt;</b>	[0..1]	Date		13
	<b>SponsoringClearingMemberIdentification &lt;SpnsrgClrMmbld&gt;</b>	[0..1]			13
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		14
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		14
	<b>ClearingAccountOwner &lt;ClrAcctOwnr&gt;</b>	[1..*]			14
	<b>AccountType &lt;AcctTp&gt;</b>	[1..1]	CodeSet		15
	<b>CollateralAccountOwner &lt;CollAcctOwnr&gt;</b>	[1..*]			15
	<b>Identification &lt;Id&gt;</b>	[1..1]			16
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		16
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		16
	<b>RelatedMarginAccount &lt;RltdMrgnAcct&gt;</b>	[1..*]	±		16
	<b>TitleTransferCollateralArrangement &lt;TitlTrfCollArrgmnt&gt;</b>	[0..1]	Indicator		17
	<b>CollateralSegregationByValue &lt;CollSgrtnByVal&gt;</b>	[0..1]	Indicator		17

#### 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	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		11
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		11

**2.4.1.1.1 LEI <LEI>***Presence:* [1..1]*Definition:* Specifies the Legal Entity Identifier of the party.*Datatype:* "LEIIdentifier" on page 262**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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

**2.4.1.2 CreditQuality <CdtQlty>***Presence:* [1..1]*Definition:* Credit quality for the clearing member.*Datatype:* "CreditQuality1Code" on page 246

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	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		12
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		12

#### 2.4.1.3.1 LEI <LEI>

*Presence:* [1..1]

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

*Datatype:* "LEIIdentifier" on page 262

#### 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 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 263):

- *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 261

#### 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 261

#### 2.4.1.7 SponsoringClearingMemberIdentification <SpnsrgClrMmbld>

*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 <SpnsrgClrMmbld>** contains one of the following **PartyIdentification118Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		14
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		14

#### 2.4.1.7.1 LEI <LEI>

*Presence:* [1..1]

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

*Datatype:* "LEIIdentifier" on page 262

#### 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 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
	<b>AccountType &lt;AcctTp&gt;</b>	[1..1]	CodeSet		15
	<b>CollateralAccountOwner &lt;CollAcctOwnr&gt;</b>	[1..*]			15
	<b>Identification &lt;Id&gt;</b>	[1..1]			16
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		16
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		16
	<b>RelatedMarginAccount &lt;RltdMrgnAcct&gt;</b>	[1..*]	±		16
	<b>TitleTransferCollateralArrangement &lt;TitlTrfCollArrgmt&gt;</b>	[0..1]	Indicator		17
	<b>CollateralSegregationByValue &lt;CollSgrtnByVal&gt;</b>	[0..1]	Indicator		17

#### 2.4.1.8.1 AccountType <AcctTp>

*Presence:* [1..1]

*Definition:* Indicates the type of clearing account.

*Datatype:* "ClearingAccountType3Code" on page 245

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
	<b>Identification</b> <Id>	[1..1]			16
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		16
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		16
	<b>RelatedMarginAccount</b> <RltdMrgnAcct>	[1..*]	±		16
	<b>TitleTransferCollateralArrangement</b> <TitlTrfCollArrgmnt>	[0..1]	Indicator		17
	<b>CollateralSegregationByValue</b> <CollSgrtnByVal>	[0..1]	Indicator		17

#### 2.4.1.8.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier for the collateral account.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		16
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		16

##### 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 262

##### 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

##### 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 222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			222
{Or	LEI <LEI>	[1..1]	IdentifierSet		223
Or}	Proprietary <Prtry>	[1..1]	±		223
	PositionAccount <PosAcct>	[1..*]			223
	Identification <Id>	[1..1]			223
{Or	LEI <LEI>	[1..1]	IdentifierSet		224
Or}	Proprietary <Prtry>	[1..1]	±		224

#### 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 263):

- *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 263):

- *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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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]			
	<b>IntraDayRequirementAmount</b> <IntraDayRqrmntAmt>	[1..*]			21
	<b>IntraDayMarginCall</b> <IntraDayMrgnCall>	[1..1]	Amount	C1, C2	21
	<b>PeakInitialMarginLiability</b> <PeakInitlMrgnLbly>	[1..1]	Amount	C1, C2	22
	<b>PeakVariationMarginLiability</b> <PeakVartnMrgnLbly>	[1..1]	Amount	C1, C2	22
	<b>AggregatePeakLiability</b> <AggtPeakLbly>	[1..1]	Amount	C1, C2	22
	<b>MarginAccountIdentification</b> <MrgnAcctId>	[1..1]	±		23
	<b>IntraDayMarginCall</b> <IntraDayMrgnCall>	[0..*]			23
	<b>MarginAccountIdentification</b> <MrgnAcctId>	[1..1]	±		24
	<b>IntraDayCall</b> <IntraDayCall>	[1..1]	Amount	C1, C2	24
	<b>TimeStamp</b> <TmStmp>	[1..1]	DateTime		24
	<b>EndOfDayRequirement</b> <EndOfDayRqrmnt>	[1..*]			24
	<b>InitialMarginRequirements</b> <InitlMrgnRqrmnts>	[1..1]			25
	<b>InitialMarginExposure</b> <InitlMrgnXpsr>	[1..*]	±		25
	<b>Credit</b> <Cdt>	[1..1]	Amount	C1, C2	26
	<b>VariationMarginRequirements</b> <VartnMrgnRqrmnts>	[1..1]			26
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	26
	<b>Sign</b> <Sgn>	[1..1]	Indicator		27
	<b>MarginAccountIdentification</b> <MrgnAcctId>	[1..1]	±		27
	<b>DefaultFundRequirement</b> <DfltFndRqrmnt>	[1..*]			27
	<b>ClearingMemberIdentification</b> <ClrMmbld>	[1..1]	±		28
	<b>ServiceIdentification</b> <SvcId>	[0..1]	Text		28
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	28
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	28

## 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
	<b>IntraDayMarginCall</b> <IntraDayMrgnCall>	[1..1]	Amount	C1, C2	21
	<b>PeakInitialMarginLiability</b> <PeakInitlMrgnLbly>	[1..1]	Amount	C1, C2	22
	<b>PeakVariationMarginLiability</b> <PeakVartnMrgnLbly>	[1..1]	Amount	C1, C2	22
	<b>AggregatePeakLiability</b> <AggtPeakLbly>	[1..1]	Amount	C1, C2	22
	<b>MarginAccountIdentification</b> <MrgnAcctId>	[1..1]	±		23

#### 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 241

#### 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 <PeakInitlMrgnLbly>

*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 241

#### 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 <PeakVartnMrgnLbly>

*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 241

#### 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 <AggtPeakLbly>

*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 241

#### 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 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

### 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
	<b>MarginAccountIdentification</b> <MrgnAcctId>	[1..1]	±		24
	<b>IntraDayCall</b> <IntraDayCall>	[1..1]	Amount	C1, C2	24
	<b>TimeStamp</b> <TmStmp>	[1..1]	DateTime		24

### 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 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

### 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 241

#### 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 262

## 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
	<b>InitialMarginRequirements &lt;InitlMrgnRqrmnts&gt;</b>	[1..1]			25
	<b>InitialMarginExposure &lt;InitlMrgnXpsr&gt;</b>	[1..*]	±		25
	<b>Credit &lt;Cdt&gt;</b>	[1..1]	Amount	C1, C2	26
	<b>VariationMarginRequirements &lt;VarthMrgnRqrmnts&gt;</b>	[1..1]			26
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	26
	<b>Sign &lt;Sgn&gt;</b>	[1..1]	Indicator		27
	<b>MarginAccountIdentification &lt;MrgnAcctId&gt;</b>	[1..1]	±		27

### 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
	<b>InitialMarginExposure &lt;InitlMrgnXpsr&gt;</b>	[1..*]	±		25
	<b>Credit &lt;Cdt&gt;</b>	[1..1]	Amount	C1, C2	26

#### 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 "[InitialMarginExposure1](#)" on page 215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]			215
	OriginalAmount <OrgnlAmt>	[0..1]	Amount	C1, C2	215
	ReportingAmount <RptgAmt>	[1..1]	Amount	C1, C2	216
	Type <Tp>	[1..1]			216
{Or	Code <Cd>	[1..1]	CodeSet		216
Or}	Proprietary <Prtry>	[1..1]	±		218
	CoreIndicator <CoreInd>	[1..1]	Indicator		219

**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 241**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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	26
	<b>Sign</b> <Sgn>	[1..1]	Indicator		27

**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 241**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 263](#)):

- *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 221](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

## 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
	<b>ClearingMemberIdentification</b> <ClrMmbld>	[1..1]	±		28
	<b>ServicelIdentification</b> <SvcId>	[0..1]	Text		28
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	28

### 3.4.4.1 ClearingMemberIdentification <ClrMmbld>

*Presence:* [1..1]

*Definition:* Identification of the clearing member.

**ClearingMemberIdentification <ClrMmbld>** contains the following elements (see "GenericIdentification165" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

### 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 266

### 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 241

#### 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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]			
	<b>SettlementAccount</b> <SttlmAcct>	[1..*]			32
	<b>Identification</b> <Id>	[1..1]	±		33
	<b>EndOfDayInitialMarginCalled</b> <EndOfDayInitlMrgnCld>	[1..1]			33
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	33
	<b>Sign</b> <Sgn>	[1..1]	Indicator		34
	<b>EndOfDayVariationMarginCalled</b> <EndOfDayVartnMrgnCld>	[1..1]			34
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	34
	<b>Sign</b> <Sgn>	[1..1]	Indicator		34
	<b>EndOfDayDefaultFundCalled</b> <EndOfDayDfltFndCld>	[1..1]			35
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	35
	<b>Sign</b> <Sgn>	[1..1]	Indicator		35
	<b>EndOfDaySettlementCalled</b> <EndOfDaySttlmCld>	[1..1]			35
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	36
	<b>Sign</b> <Sgn>	[1..1]	Indicator		36
	<b>EndOfDayOtherCalled</b> <EndOfDayOthrCld>	[1..1]			36
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	37
	<b>Sign</b> <Sgn>	[1..1]	Indicator		37
	<b>EndOfDayLiquidityCalled</b> <EndOfDayLqdyCld>	[1..1]			37
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	38
	<b>Sign</b> <Sgn>	[1..1]	Indicator		38
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	38

## 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
	<b>Identification</b> <Id>	[1..1]	±		33
	<b>EndOfDayInitialMarginCalled</b> <EndOfDayInittMrgnCld>	[1..1]			33
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	33
	<b>Sign</b> <Sgn>	[1..1]	Indicator		34
	<b>EndOfDayVariationMarginCalled</b> <EndOfDayVartnMrgnCld>	[1..1]			34
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	34
	<b>Sign</b> <Sgn>	[1..1]	Indicator		34
	<b>EndOfDayDefaultFundCalled</b> <EndOfDayDfltFndCld>	[1..1]			35
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	35
	<b>Sign</b> <Sgn>	[1..1]	Indicator		35
	<b>EndOfDaySettlementCalled</b> <EndOfDaySttlmCld>	[1..1]			35
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	36
	<b>Sign</b> <Sgn>	[1..1]	Indicator		36
	<b>EndOfDayOtherCalled</b> <EndOfDayOthrCld>	[1..1]			36
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	37
	<b>Sign</b> <Sgn>	[1..1]	Indicator		37
	<b>EndOfDayLiquidityCalled</b> <EndOfDayLqdyCld>	[1..1]			37
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	38
	<b>Sign</b> <Sgn>	[1..1]	Indicator		38



#### 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 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

#### 4.4.1.2 EndOfDayInitialMarginCalled <EndOfDayInitlMrgnCld>

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	33
	<b>Sign</b> <Sgn>	[1..1]	Indicator		34

##### 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 241

##### 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 4.4.1.3 EndOfDayVariationMarginCalled <EndOfDayVartnMrnCIld>

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

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

##### 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 241

##### 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 4.4.1.4 EndOfDayDefaultFundCalled <EndOfDayDfltFndCld>

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

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

##### 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 241

##### 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 4.4.1.5 EndOfDaySettlementCalled <EndOfDaySttlmCld>

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

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

#### 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 241

##### 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 4.4.1.6 EndOfDayOtherCalled <EndOfDayOthrCld>

*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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	37
	<b>Sign</b> <Sgn>	[1..1]	Indicator		37

#### 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 241

##### 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 4.4.1.7 EndOfDayLiquidityCalled <EndOfDayLqdtCllD>

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

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

#### 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 241

##### 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 263):

- *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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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.057.001.01 CCPPortfolioStressTestingDefinitionReportV01

## 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 CCPPortfolioStressTestingDefinitionReportV01 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
	<i>Message root</i> <Document> <CCPPrtflStrssTstgDefRpt>	[1..1]			
	<b>ScenarioDefinition</b> <ScnroDef>	[1..*]			41
	<b>Identification</b> <Id>	[1..1]	±		41
	<b>ScenarioType</b> <ScnroTp>	[1..1]	CodeSet		42
	<b>StrategyStressType</b> <StrtgYStrssTp>	[1..1]	CodeSet		42
	<b>StressItem</b> <Strssltn>	[1..2]			42
	<b>StressProduct</b> <StrssPdct>	[1..1]			43
{Or	<b>Product</b> <Pdct>	[1..1]	±		43
Or	<b>Strategy</b> <StrtgY>	[1..1]	±		44
Or}	<b>RiskFactor</b> <RskFctr>	[1..1]	±		44
	<b>Description</b> <Desc>	[0..1]	Text		44
	<b>SupplementaryData</b> <SplmntryData>	[0..*]	±	C1	44



## 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 **ScenarioDefinition1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		41
	<b>ScenarioType</b> <ScnroTp>	[1..1]	CodeSet		42
	<b>StrategyStressType</b> <StrtgYStrssTp>	[1..1]	CodeSet		42
	<b>StressItem</b> <StrssItm>	[1..2]			42
	<b>StressProduct</b> <StrssPdct>	[1..1]			43
{Or	<b>Product</b> <Pdct>	[1..1]	±		43
Or	<b>Strategy</b> <StrtgY>	[1..1]	±		44
Or}	<b>RiskFactor</b> <RskFctr>	[1..1]	±		44
	<b>Description</b> <Desc>	[0..1]	Text		44

#### 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 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

**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 255

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 257

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 <Strssltn>***Presence:* [1..2]

*Definition:* Information relating to the one / two major representative product(s).

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StressProduct</b> <StrssPdct>	[1..1]			43
{Or	<b>Product</b> <Pdct>	[1..1]	±		43
Or	<b>Strategy</b> <Strtgy>	[1..1]	±		44
Or}	<b>RiskFactor</b> <RskFctr>	[1..1]	±		44

#### 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	<b>Product</b> <Pdct>	[1..1]	±		43
Or	<b>Strategy</b> <Strtgy>	[1..1]	±		44
Or}	<b>RiskFactor</b> <RskFctr>	[1..1]	±		44

#### 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 "[StressedProduct1](#)" on page 236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		236
	MaximumStressSize <MaxStrssSz>	[1..1]			237
{Or	Relative <Rltv>	[1..1]	Rate		237
Or}	Absolute <Abs>	[1..1]			237
	Unit <Unit>	[1..1]	Text		237
	Quantity <Qty>	[1..1]	Quantity		237
	MinimumStressSize <MinStrssSz>	[1..1]			237
{Or	Relative <Rltv>	[1..1]	Rate		238
Or}	Absolute <Abs>	[1..1]			238
	Unit <Unit>	[1..1]	Text		238
	Quantity <Qty>	[1..1]	Quantity		238

**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 234 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		235
	StressSize <StrssSz>	[1..1]			235
{Or	Relative <Rltv>	[1..1]	Rate		235
Or}	Absolute <Abs>	[1..1]			235
	Unit <Unit>	[1..1]	Text		236
	Quantity <Qty>	[1..1]	Quantity		236

**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 233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		233
	StressSize <StrssSz>	[1..1]			234
{Or	Relative <Rltv>	[1..1]	Rate		234
Or}	Absolute <Abs>	[1..1]			234
	Unit <Unit>	[1..1]	Text		234
	Quantity <Qty>	[1..1]	Quantity		234

**5.4.1.5 Description <Desc>***Presence:* [0..1]*Definition:* Long description of the scenario.*Datatype:* ["Max2000Text"](#) on page 265**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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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
	<i>Message root &lt;Document&gt; &lt;CCPPrtflStrssTstgRsltRpt&gt;</i>	[1..1]			
	<b>ScenarioStressTestResult</b> <ScnroStrssTstRslt>	[1..*]			47
	<b>Identification</b> <Id>	[1..1]	±		48
	<b>PortfolioStressTestResult</b> <PrtflStrssTstRslt>	[1..*]			48
	<b>PortfolioIdentification</b> <PrtflId>	[1..1]	±		48
	<b>StressLoss</b> <StrssLoss>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	49
	<b>Sign</b> <Sgn>	[1..1]	Indicator		49
	<b>RawStressLoss</b> <RawStrssLoss>	[0..1]			50
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	50
	<b>Sign</b> <Sgn>	[1..1]	Indicator		50
	<b>Cover1Flag</b> <Cover1Flg>	[1..1]	Indicator		50
	<b>Cover2Flag</b> <Cover2Flg>	[1..1]	Indicator		51
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	51

## 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
	<b>Identification</b> <Id>	[1..1]	±		48
	<b>PortfolioStressTestResult</b> <PrtlStrssTstRslt>	[1..*]			48
	<b>PortfolioIdentification</b> <PrtlId>	[1..1]	±		48
	<b>StressLoss</b> <StrssLoss>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	49
	<b>Sign</b> <Sgn>	[1..1]	Indicator		49
	<b>RawStressLoss</b> <RawStrssLoss>	[0..1]			50
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	50
	<b>Sign</b> <Sgn>	[1..1]	Indicator		50
	<b>Cover1Flag</b> <Cover1Flg>	[1..1]	Indicator		50
	<b>Cover2Flag</b> <Cover2Flg>	[1..1]	Indicator		51

**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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

**6.4.1.2 PortfolioStressTestResult <PrtlStrssTstRslt>***Presence:* [1..\*]*Definition:* Result from the application of a stress test scenario to the positions in a cleared portfolio.**PortfolioStressTestResult <PrtlStrssTstRslt>** contains the following **PortfolioStressTestResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PortfolioIdentification</b> <PrtflId>	[1..1]	±		48
	<b>StressLoss</b> <StrssLoss>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	49
	<b>Sign</b> <Sgn>	[1..1]	Indicator		49
	<b>RawStressLoss</b> <RawStrssLoss>	[0..1]			50
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	50
	<b>Sign</b> <Sgn>	[1..1]	Indicator		50
	<b>Cover1Flag</b> <Cover1Flg>	[1..1]	Indicator		50
	<b>Cover2Flag</b> <Cover2Flg>	[1..1]	Indicator		51

**6.4.1.2.1 PortfolioIdentification <PrtflId>***Presence:* [1..1]*Definition:* Identification of the portfolio.



**PortfolioIdentification <PrftId>** contains the following elements (see "[GenericIdentification165](#)" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	49
	<b>Sign</b> <Sgn>	[1..1]	Indicator		49

##### 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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	50
	<b>Sign</b> <Sgn>	[1..1]	Indicator		50

##### 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 241

##### 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 263):

- *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 263):

- *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 263):

- *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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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.059.001.01** **CCPIncomeStatementAndCapitalAdequacyRe** **portV01**

## 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.

### Outline

The CCPIncomeStatementAndCapitalAdequacyReportV01 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> <CCPIncmStmntAndCptlAdqcyRpt>	[1..1]			
	<b>IncomeStatement</b> <IncmStmnt>	[1..1]			54
	<b>ClearingFees</b> <ClrFees>	[1..1]	Amount	C1, C2	55
	<b>OtherOperatingRevenue</b> <OthrOprgRvn>	[1..1]	Amount	C1, C2	55
	<b>OperatingExpenses</b> <OprgExpnss>	[1..1]	Amount	C1, C2	56
	<b>OperatingProfitOrLoss</b> <OprgPrftOrLoss>	[1..1]			56
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	57
	<b>Sign</b> <Sgn>	[1..1]	Indicator		57
	<b>NetInterestIncome</b> <NetIntrstIncm>	[1..1]	Amount	C1, C2	57
	<b>OtherNonOperatingRevenue</b> <OthrNonOprgRvn>	[1..1]	Amount	C1, C2	58
	<b>NonOperatingExpenses</b> <NonOprgExpnss>	[1..1]	Amount	C1, C2	58
	<b>PreTaxProfitOrLoss</b> <PreTaxPrftOrLoss>	[1..1]			59
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	59
	<b>Sign</b> <Sgn>	[1..1]	Indicator		59
	<b>PostTaxProfitOrLoss</b> <PstTaxPrftOrLoss>	[1..1]			59
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	60
	<b>Sign</b> <Sgn>	[1..1]	Indicator		60
	<b>CapitalRequirements</b> <CptlRqrmnts>	[1..1]			60
	<b>WindingDownOrRestructuringRisk</b> <WndgDwnOrRstrgRsk>	[1..1]	Amount	C1, C2	61
	<b>OperationalAndLegalRisk</b> <OprlAndLglRsk>	[1..1]	Amount	C1, C2	61
	<b>CreditRisk</b> <CdtRsk>	[1..1]	Amount	C1, C2	62
	<b>CounterPartyRisk</b> <CntrPtyRsk>	[1..1]	Amount	C1, C2	62
	<b>MarketRisk</b> <MktRsk>	[1..1]	Amount	C1, C2	63
	<b>BusinessRisk</b> <BizRsk>	[1..1]	Amount	C1, C2	63
	<b>NotificationBuffer</b> <NtfctnBffr>	[0..1]	Rate		63
	<b>TotalCapital</b> <TtlCptl>	[1..1]	Amount	C1, C2	63
	<b>LiquidFinancialResources</b> <LqdFinRsrcs>	[1..1]	Amount	C1, C2	64
	<b>HypotheticalCapitalMeasure</b> <HpthtclCptlMeasr>	[1..*]			64
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	65
	<b>DefaultWaterfallIdentification</b> <DfltWtrflld>	[1..1]	Text		65

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	65

## 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 **IncomeStatement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingFees</b> <ClrFees>	[1..1]	Amount	C1, C2	55
	<b>OtherOperatingRevenue</b> <OthrOprgRvn>	[1..1]	Amount	C1, C2	55
	<b>OperatingExpenses</b> <OprgExpnss>	[1..1]	Amount	C1, C2	56
	<b>OperatingProfitOrLoss</b> <OprgPrftOrLoss>	[1..1]			56
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	57
	<b>Sign</b> <Sgn>	[1..1]	Indicator		57
	<b>NetInterestIncome</b> <NetIntrstIncm>	[1..1]	Amount	C1, C2	57
	<b>OtherNonOperatingRevenue</b> <OthrNonOprgRvn>	[1..1]	Amount	C1, C2	58
	<b>NonOperatingExpenses</b> <NonOprgExpnss>	[1..1]	Amount	C1, C2	58
	<b>PreTaxProfitOrLoss</b> <PreTaxPrftOrLoss>	[1..1]			59
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	59
	<b>Sign</b> <Sgn>	[1..1]	Indicator		59
	<b>PostTaxProfitOrLoss</b> <PstTaxPrftOrLoss>	[1..1]			59
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	60
	<b>Sign</b> <Sgn>	[1..1]	Indicator		60

#### 7.4.1.1 ClearingFees <ClrFees>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

##### 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 241

#### 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 241

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	57
	<b>Sign</b> <Sgn>	[1..1]	Indicator		57

#### 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 241

##### 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 263):

- *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 241

##### 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 241

##### 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 241

##### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	59
	<b>Sign</b> <Sgn>	[1..1]	Indicator		59

**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 241**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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	60
	<b>Sign</b> <Sgn>	[1..1]	Indicator		60

#### 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 241

##### 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 263):

- *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
	<b>WindingDownOrRestructuringRisk</b> <WndgDwnOrRstrgRsk>	[1..1]	Amount	C1, C2	61
	<b>OperationalAndLegalRisk</b> <OpriAndLglRsk>	[1..1]	Amount	C1, C2	61
	<b>CreditRisk</b> <CdtRsk>	[1..1]	Amount	C1, C2	62
	<b>CounterPartyRisk</b> <CntrPtyRsk>	[1..1]	Amount	C1, C2	62
	<b>MarketRisk</b> <MktRsk>	[1..1]	Amount	C1, C2	63
	<b>BusinessRisk</b> <BizRsk>	[1..1]	Amount	C1, C2	63
	<b>NotificationBuffer</b> <NtfctnBffr>	[0..1]	Rate		63

#### 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 241

##### 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 <OpriAndLglRsk>

*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 241

##### 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 241

#### 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 241

#### 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 241

#### 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 241

#### 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 264

## 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 241

#### 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 241

#### 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 <HphtclCptlMeasr>

*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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	65
	<b>DefaultWaterfallIdentification</b> <DfltWtrfllld>	[1..1]	Text		65

#### 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 241

##### 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 <DfltWtrfllld>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 266

### 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

## **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.060.001.01 CCPDailyCashFlowsReportV01**

### **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 CCPDailyCashFlowsReportV01 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]			
	<b>ConcentrationAgent</b> <CncntrtnAgt>	[1..*]			69
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		69
	<b>Account</b> <Acct>	[1..*]			69
	<b>InFlow</b> <InFlow>	[1..1]	±		70
	<b>OutFlow</b> <OutFlow>	[1..1]	±		70
	<b>EndOfDay</b> <EndOfDay>	[1..1]			71
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	71
	<b>Sign</b> <Sgn>	[1..1]	Indicator		71
	<b>PeakCredit</b> <PeakCdt>	[1..1]	Amount	C1, C2	72
	<b>PeakDebit</b> <PeakDbt>	[1..1]	Amount	C1, C2	72
	<b>LatePaymentConfirmation</b> <LatePmtConf>	[1..1]	Text		72
	<b>SettlementAgent</b> <SttlmAgt>	[1..*]			73
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		73
	<b>Account</b> <Acct>	[1..*]			73
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	73
	<b>NetPayment</b> <NetPmt>	[1..1]	±		74
	<b>LatePaymentConfirmation</b> <LatePmtConf>	[1..1]	Text		74
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	74

## 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
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		69
	<b>Account</b> <Acct>	[1..*]			69
	<b>InFlow</b> <InFlow>	[1..1]	±		70
	<b>OutFlow</b> <OutFlow>	[1..1]	±		70
	<b>EndOfDay</b> <EndOfDay>	[1..1]			71
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	71
	<b>Sign</b> <Sgn>	[1..1]	Indicator		71
	<b>PeakCredit</b> <PeakCdt>	[1..1]	Amount	C1, C2	72
	<b>PeakDebit</b> <PeakDbt>	[1..1]	Amount	C1, C2	72
	<b>LatePaymentConfirmation</b> <LatePmtConf>	[1..1]	Text		72

#### 8.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the concentration agent.

*Datatype:* "LEIIdentifier" on page 262

#### 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
	<b>InFlow</b> <InFlow>	[1..1]	±		70
	<b>OutFlow</b> <OutFlow>	[1..1]	±		70
	<b>EndOfDay</b> <EndOfDay>	[1..1]			71
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	71
	<b>Sign</b> <Sgn>	[1..1]	Indicator		71
	<b>PeakCredit</b> <PeakCdt>	[1..1]	Amount	C1, C2	72
	<b>PeakDebit</b> <PeakDbt>	[1..1]	Amount	C1, C2	72
	<b>LatePaymentConfirmation</b> <LatePmtConf>	[1..1]	Text		72

#### 8.4.1.2.1 InFlow <InFlow>

*Presence:* [1..1]

*Definition:* Indicates inflows into the account.

**InFlow <InFlow>** contains the following elements (see "Flows1" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentBankFlows <PmtBkFlows>	[1..1]			225
	Amount <Amt>	[1..1]	Amount	C1, C2	225
	Sign <Sgn>	[1..1]	Indicator		226
	InvestmentFlows <InvstmtFlows>	[1..1]			226
	Amount <Amt>	[1..1]	Amount	C1, C2	226
	Sign <Sgn>	[1..1]	Indicator		227

#### 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 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentBankFlows <PmtBkFlows>	[1..1]			225
	Amount <Amt>	[1..1]	Amount	C1, C2	225
	Sign <Sgn>	[1..1]	Indicator		226
	InvestmentFlows <InvstmtFlows>	[1..1]			226
	Amount <Amt>	[1..1]	Amount	C1, C2	226
	Sign <Sgn>	[1..1]	Indicator		227

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	71
	<b>Sign</b> <Sgn>	[1..1]	Indicator		71

##### 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 241

#### 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 263):

- *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 241

##### 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 241

##### 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 265



## 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 **SettlementAgent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		73
	<b>Account</b> <Acct>	[1..*]			73
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	73
	<b>NetPayment</b> <NetPmt>	[1..1]	±		74
	<b>LatePaymentConfirmation</b> <LatePmtConf>	[1..1]	Text		74

### 8.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the settlement agent.

*Datatype:* "LEIIdentifier" on page 262

### 8.4.2.2 Account <Acct>

*Presence:* [1..\*]

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

**Account <Acct>** contains the following **PaymentAccount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	73
	<b>NetPayment</b> <NetPmt>	[1..1]	±		74
	<b>LatePaymentConfirmation</b> <LatePmtConf>	[1..1]	Text		74

#### 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 242

#### 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 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		195
	Sign <Sgn>	[1..1]	Indicator		195

#### 8.4.2.2.3 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 265

### 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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.061.001.01 CCPIInvestmentsReportV01**

### **9.1 MessageDefinition Functionality**

The CCPIInvestmentsReport 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 CCPIInvestmentsReportV01 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> <CCPIInvstmtsRpt>	[1..1]			
	<b>Investment</b> <Invstmt>	[1..*]			77
{Or	<b>UnsecuredCashDeposit</b> <UscrdCshDpst>	[1..1]			78
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		79
	<b>Value</b> <Val>	[1..1]	Amount	C1, C2	79
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	IdentifierSet		79
Or	<b>CentralBankDeposit</b> <CntrlBkDpst>	[1..1]			79
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		79
	<b>Value</b> <Val>	[1..1]	Amount	C1, C2	80
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	IdentifierSet		80
Or	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			80
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		80
	<b>SecondLegPrice</b> <ScndLegPric>	[1..1]	Amount	C1, C2	81
	<b>CollateralMarketValue</b> <CollMktVal>	[1..1]	Amount	C1, C2	81
	<b>Counterparty</b> <CtrPty>	[1..1]	IdentifierSet		81
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			81
{Or	<b>SpecificCollateral</b> <SpfcColl>	[1..1]	±		82
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]	±		82
	<b>TripartyAgentIdentification</b> <TrptyAgtId>	[0..1]	IdentifierSet		82
Or	<b>OtherInvestments</b> <OthrInvstmts>	[1..1]			82
	<b>Description</b> <Desc>	[1..1]	Text		83
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	83
Or}	<b>OutrightInvestment</b> <OutrghtInvstmt>	[1..1]	±		83
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	84

## 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 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.

## 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 **Investment1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>UnsecuredCashDeposit</b> <UscrdCshDpst>	[1..1]			78
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		79
	<b>Value</b> <Val>	[1..1]	Amount	C1, C2	79
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	IdentifierSet		79
Or	<b>CentralBankDeposit</b> <CntrlBkDpst>	[1..1]			79
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		79
	<b>Value</b> <Val>	[1..1]	Amount	C1, C2	80
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	IdentifierSet		80
Or	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			80
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		80
	<b>SecondLegPrice</b> <ScndLegPric>	[1..1]	Amount	C1, C2	81
	<b>CollateralMarketValue</b> <CollMktVal>	[1..1]	Amount	C1, C2	81
	<b>Counterparty</b> <CtrPty>	[1..1]	IdentifierSet		81
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			81
{Or	<b>SpecificCollateral</b> <SpfcColl>	[1..1]	±		82
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]	±		82
	<b>TripartyAgentIdentification</b> <TrptyAgtd>	[0..1]	IdentifierSet		82
Or	<b>OtherInvestments</b> <OthrInvstmts>	[1..1]			82
	<b>Description</b> <Desc>	[1..1]	Text		83
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	83
Or}	<b>OutrightInvestment</b> <OutrghtInvstmt>	[1..1]	±		83

#### 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
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		79
	<b>Value</b> <Val>	[1..1]	Amount	C1, C2	79
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	IdentifierSet		79

**9.4.1.1.1 MaturityDate <MtrtyDt>***Presence:* [1..1]*Definition:* Date on which the deposit matures.*Datatype:* "ISODate" on page 261**9.4.1.1.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the value of the deposit.*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 241**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 262**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
	<b>MaturityDate &lt;MtrtyDt&gt;</b>	[1..1]	Date		79
	<b>Value &lt;Val&gt;</b>	[1..1]	Amount	C1, C2	80
	<b>CounterpartyIdentification &lt;CtrPtyId&gt;</b>	[1..1]	IdentifierSet		80

**9.4.1.2.1 MaturityDate <MtrtyDt>***Presence:* [1..1]*Definition:* Date on which the deposit matures.*Datatype:* "ISODate" on page 261

**9.4.1.2.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the value of the deposit.*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 241**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 262**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
	<b>MaturityDate</b> <MtrtyDt>	[1..1]	Date		80
	<b>SecondLegPrice</b> <ScndLegPric>	[1..1]	Amount	C1, C2	81
	<b>CollateralMarketValue</b> <CollMktVal>	[1..1]	Amount	C1, C2	81
	<b>Counterparty</b> <CtrPty>	[1..1]	IdentifierSet		81
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			81
{Or	<b>SpecificCollateral</b> <SpfcColl>	[1..1]	±		82
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]	±		82
	<b>TripartyAgentIdentification</b> <TrptyAgtId>	[0..1]	IdentifierSet		82

**9.4.1.3.1 MaturityDate <MtrtyDt>***Presence:* [1..1]*Definition:* Date on which the repurchase agreement matures.



*Datatype:* "ISODate" on page 261

#### 9.4.1.3.2 SecondLegPrice <ScndLegPric>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

##### 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", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 241

##### 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 262

#### 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	<b>SpecificCollateral</b> <SpcfcColl>	[1..1]	±		82
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]	±		82

#### 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 214](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±		214

#### 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 219](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±		219
	EligibleFinancialInstrumentIdentification <ElgblFinInstrmId>	[0..*]	IdentifierSet		219

#### 9.4.1.3.6 TripartyAgentIdentification <TrptyAgtd>

*Presence:* [0..1]

*Definition:* Identifies the triparty repurchase agent.

*Datatype:* ["LEIIdentifier" on page 262](#)

#### 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
	<b>Description &lt;Desc&gt;</b>	[1..1]	Text		83
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	83

#### 9.4.1.4.1 Description <Desc>

*Presence:* [1..1]

*Definition:* Text description of the investment.

*Datatype:* "Max140Text" on page 265

#### 9.4.1.4.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the other investment.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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 <OutrightInvstmt>

*Presence:* [1..1]

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

**OutrightInvestment <OutrightInvstmt>** contains the following elements (see "SecurityIdentificationAndAmount1" on page 238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		239
	MarketValue <MktVal>	[1..1]	Amount	C1, C3	239
	FinancialInstrumentType <FinInstrmTp>	[1..1]	CodeSet		239

## 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:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

### 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
	<i>Message root</i> <Document> <CCPLqdyStrssTstgDefRpt>	[1..1]			
	<b>LiquidityStressScenarioDefinition</b> <LqdyStrssScnroDef>	[1..*]			86
	<b>Identification</b> <Id>	[1..1]	±		86
	<b>Description</b> <Desc>	[1..1]	Text		86
	<b>Type</b> <Tp>	[0..1]	Text		87
	<b>StressCurrency</b> <StrssCcy>	[1..1]	CodeSet	C1	87
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	87

## 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
	<b>Identification</b> <Id>	[1..1]	±		86
	<b>Description</b> <Desc>	[1..1]	Text		86
	<b>Type</b> <Tp>	[0..1]	Text		87
	<b>StressCurrency</b> <StrssCcy>	[1..1]	CodeSet	C1	87

#### 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 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 265

### 10.4.1.3 Type <Tp>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 266

### 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 242

#### 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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> <CCPLqdyStrssTstgRsltRpt>	[1..1]			
	<b>LiquidityStressTestResult</b> <LqdyStrssTstRslt>	[1..*]			94
	<b>Identification</b> <Id>	[1..1]	Text		99
	<b>ScenarioDefaulters</b> <ScnroDfltrs>	[1..1]			99
	<b>Cover1Identification</b> <Cover1Id>	[1..1]	IdentifierSet		100
	<b>Cover2Identification</b> <Cover2Id>	[1..1]	IdentifierSet		100
	<b>LiquidityRequiredAndAvailable</b> <LqdyReqrdAndAvlbl>	[6..6]		C3	100
	<b>LiquidResources</b> <LqdRsrcs>	[1..1]			105
	<b>CashDue</b> <CshDue>	[1..*]			109
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		110
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			110
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	110
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>MarketValue</b> <MktVal>	[0..1]			111
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	111
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>Secured</b> <Scrd>	[1..1]	Indicator		112
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		112
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		112
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		112
	<b>FacilitiesCommittedLinesOfCredit</b> <FcltiesCmmtdLinesOfCdt>	[0..*]			113
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		113
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			113
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	113
	<b>Sign</b> <Sgn>	[1..1]	Indicator		114
	<b>MarketValue</b> <MktVal>	[0..1]			114
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	114
	<b>Sign</b> <Sgn>	[1..1]	Indicator		115
	<b>Secured</b> <Scrd>	[1..1]	Indicator		115

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		115
	<b>QualifyingResource</b> <QllygRsrc>	[1..1]	Indicator		115
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		115
	<b>FacilitiesCommittedRepurchaseAgreements</b> <FcltiesCmmtdRpAgrmts>	[0..*]			116
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		116
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			116
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		117
	<b>MarketValue</b> <MktVal>	[0..1]			117
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		118
	<b>Secured</b> <Scrd>	[1..1]	Indicator		118
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		118
	<b>QualifyingResource</b> <QllygRsrc>	[1..1]	Indicator		118
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		119
	<b>FacilitiesCommittedFXSwaps</b> <FcltiesCmmtdFxSwps>	[0..*]			119
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		119
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	120
	<b>Sign</b> <Sgn>	[1..1]	Indicator		120
	<b>MarketValue</b> <MktVal>	[0..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	121
	<b>Sign</b> <Sgn>	[1..1]	Indicator		121
	<b>Secured</b> <Scrd>	[1..1]	Indicator		121
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		121
	<b>QualifyingResource</b> <QllygRsrc>	[1..1]	Indicator		122
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		122
	<b>FacilitiesOtherCommitted</b> <FcltiesOthrCmmtd>	[0..*]			122
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		123
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			123
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	123

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Sign</b> <Sgn>	[1..1]	Indicator		124
	<b>MarketValue</b> <MktVal>	[0..1]			124
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	124
	<b>Sign</b> <Sgn>	[1..1]	Indicator		125
	<b>Secured</b> <Scrd>	[1..1]	Indicator		125
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		125
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		125
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		125
	<b>FacilitiesUncommitted</b> <FcltiesUcmmt>	[0..*]			126
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		126
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			126
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	126
	<b>Sign</b> <Sgn>	[1..1]	Indicator		127
	<b>MarketValue</b> <MktVal>	[0..1]			127
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	127
	<b>Sign</b> <Sgn>	[1..1]	Indicator		128
	<b>Secured</b> <Scrd>	[1..1]	Indicator		128
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		128
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		128
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		128
	<b>FinancialInstrumentsCCP</b> <FinInstrmsCCP>	[0..*]			129
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		129
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			129
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		130
	<b>MarketValue</b> <MktVal>	[0..1]			130
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		131
	<b>Secured</b> <Scrd>	[1..1]	Indicator		131
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		131
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		131

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		132
	<b>FinancialInstrumentsTreasuryInvestments</b> <FinInstrmsTrsrInvstmts>	[0..*]			132
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		132
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	133
	<b>Sign</b> <Sgn>	[1..1]	Indicator		133
	<b>MarketValue</b> <MktVal>	[0..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	134
	<b>Sign</b> <Sgn>	[1..1]	Indicator		134
	<b>Secured</b> <Scrd>	[1..1]	Indicator		134
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		134
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		135
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		135
	<b>FinancialInstrumentsDefaultersSettlementCollateral</b> <FinInstrmsDfltrsSttlmColl>	[0..*]			135
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		136
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			136
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	136
	<b>Sign</b> <Sgn>	[1..1]	Indicator		137
	<b>MarketValue</b> <MktVal>	[0..1]			137
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	137
	<b>Sign</b> <Sgn>	[1..1]	Indicator		138
	<b>Secured</b> <Scrd>	[1..1]	Indicator		138
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		138
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		138
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		138
	<b>FinancialInstrumentsDefaultersNonCashCollateral</b> <FinInstrmsDfltrsNonCshColl>	[0..*]			139
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		139
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			139
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	139
	<b>Sign</b> <Sgn>	[1..1]	Indicator		140

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarketValue</b> <MktVal>	[0..1]			140
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	140
	<b>Sign</b> <Sgn>	[1..1]	Indicator		141
	<b>Secured</b> <Scrd>	[1..1]	Indicator		141
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		141
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		141
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		141
	<b>LiquidityHorizon</b> <LqdyHrzn>	[1..1]	CodeSet		142
	<b>StressLiquidResourceRequirement</b> <StrssLqdRsrcRqrmnt>	[1..1]			142
	<b>OperationalOutflow</b> <OprlOutflw>	[1..1]			143
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	143
	<b>Sign</b> <Sgn>	[1..1]	Indicator		144
	<b>VariationMarginPaymentObligation</b> <VartnMrgnPmtOblgtn>	[1..1]			144
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	144
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>SettlementOrDelivery</b> <SttlmOrDlvry>	[1..1]			145
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	145
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>Other</b> <Othr>	[1..1]			146
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	146
	<b>Sign</b> <Sgn>	[1..1]	Indicator		146
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	146

## 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 <LqdyStrssTstRslt>

*Presence:* [1..\*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		99
	<b>ScenarioDefaulters</b> <ScnroDfltrs>	[1..1]			99
	<b>Cover1Identification</b> <Cover1Id>	[1..1]	IdentifierSet		100
	<b>Cover2Identification</b> <Cover2Id>	[1..1]	IdentifierSet		100
	<b>LiquidityRequiredAndAvailable</b> <LqdyReqrdAndAvlbl>	[6..6]		C3	100
	<b>LiquidResources</b> <LqdRsrcs>	[1..1]			105
	<b>CashDue</b> <CshDue>	[1..*]			109
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		110
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			110
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	110
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>MarketValue</b> <MktVal>	[0..1]			111
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	111
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>Secured</b> <Scrd>	[1..1]	Indicator		112
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		112
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		112
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		112
	<b>FacilitiesCommittedLinesOfCredit</b> <FcltiesCmmtdLinesOfCdt>	[0..*]			113
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		113
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			113
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	113
	<b>Sign</b> <Sgn>	[1..1]	Indicator		114
	<b>MarketValue</b> <MktVal>	[0..1]			114
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	114
	<b>Sign</b> <Sgn>	[1..1]	Indicator		115
	<b>Secured</b> <Scrd>	[1..1]	Indicator		115
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		115
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		115
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		115

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FacilitiesCommittedRepurchaseAgreements</b> <FcltiesCmmtdRpAgrmts>	[0..*]			116
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		116
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			116
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		117
	<b>MarketValue</b> <MktVal>	[0..1]			117
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		118
	<b>Secured</b> <Scrd>	[1..1]	Indicator		118
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		118
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		118
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		119
	<b>FacilitiesCommittedFXSwaps</b> <FcltiesCmmtdFxSwps>	[0..*]			119
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		119
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	120
	<b>Sign</b> <Sgn>	[1..1]	Indicator		120
	<b>MarketValue</b> <MktVal>	[0..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	121
	<b>Sign</b> <Sgn>	[1..1]	Indicator		121
	<b>Secured</b> <Scrd>	[1..1]	Indicator		121
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		121
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		122
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		122
	<b>FacilitiesOtherCommitted</b> <FcltiesOthrCmmtd>	[0..*]			122
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		123
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			123
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	123
	<b>Sign</b> <Sgn>	[1..1]	Indicator		124
	<b>MarketValue</b> <MktVal>	[0..1]			124
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	124



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Sign</b> <Sgn>	[1..1]	Indicator		125
	<b>Secured</b> <Scrd>	[1..1]	Indicator		125
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		125
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		125
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		125
	<b>FacilitiesUncommitted</b> <FcltiesUcmmtd>	[0..*]			126
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		126
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			126
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	126
	<b>Sign</b> <Sgn>	[1..1]	Indicator		127
	<b>MarketValue</b> <MktVal>	[0..1]			127
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	127
	<b>Sign</b> <Sgn>	[1..1]	Indicator		128
	<b>Secured</b> <Scrd>	[1..1]	Indicator		128
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		128
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		128
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		128
	<b>FinancialInstrumentsCCP</b> <FinInstrmsCCP>	[0..*]			129
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		129
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			129
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		130
	<b>MarketValue</b> <MktVal>	[0..1]			130
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		131
	<b>Secured</b> <Scrd>	[1..1]	Indicator		131
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		131
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		131
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		132
	<b>FinancialInstrumentsTreasuryInvestments</b> <FinInstrmsTrsrInvstmts>	[0..*]			132
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		132

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	133
	<b>Sign</b> <Sgn>	[1..1]	Indicator		133
	<b>MarketValue</b> <MktVal>	[0..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	134
	<b>Sign</b> <Sgn>	[1..1]	Indicator		134
	<b>Secured</b> <Scrd>	[1..1]	Indicator		134
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		134
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		135
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		135
	<b>FinancialInstrumentsDefaultersSettlementCollateral</b> <FinInstrmsDfltrsSttlmColl>	[0..*]			135
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		136
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			136
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	136
	<b>Sign</b> <Sgn>	[1..1]	Indicator		137
	<b>MarketValue</b> <MktVal>	[0..1]			137
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	137
	<b>Sign</b> <Sgn>	[1..1]	Indicator		138
	<b>Secured</b> <Scrd>	[1..1]	Indicator		138
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		138
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		138
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		138
	<b>FinancialInstrumentsDefaultersNonCashCollateral</b> <FinInstrmsDfltrsNonCshColl>	[0..*]			139
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		139
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			139
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	139
	<b>Sign</b> <Sgn>	[1..1]	Indicator		140
	<b>MarketValue</b> <MktVal>	[0..1]			140
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	140
	<b>Sign</b> <Sgn>	[1..1]	Indicator		141
	<b>Secured</b> <Scrd>	[1..1]	Indicator		141

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		141
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		141
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		141
	<b>LiquidityHorizon</b> <LqdyHrzn>	[1..1]	CodeSet		142
	<b>StressLiquidResourceRequirement</b> <StrssLqdRsrcRqrmnt>	[1..1]			142
	<b>OperationalOutflow</b> <OprlOutflw>	[1..1]			143
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	143
	<b>Sign</b> <Sgn>	[1..1]	Indicator		144
	<b>VariationMarginPaymentObligation</b> <VartnMrgnPmtOblgtn>	[1..1]			144
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	144
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>SettlementOrDelivery</b> <SttlmOrDlvry>	[1..1]			145
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	145
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>Other</b> <Othr>	[1..1]			146
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	146
	<b>Sign</b> <Sgn>	[1..1]	Indicator		146

#### 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 265

#### 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
	<b>Cover1Identification</b> <Cover1Id>	[1..1]	IdentifierSet		100
	<b>Cover2Identification</b> <Cover2Id>	[1..1]	IdentifierSet		100

**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 262

**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 262

**11.4.1.3 LiquidityRequiredAndAvailable <LqdyReqrdAndAvl>**

*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 <LqdyReqrdAndAvl>** contains the following  
**LiquidityRequiredAndAvailable1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LiquidResources</b> <LqdRsrcs>	[1..1]			105
	<b>CashDue</b> <CshDue>	[1..*]			109
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		110
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			110
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	110
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>MarketValue</b> <MktVal>	[0..1]			111
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	111
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>Secured</b> <Scrd>	[1..1]	Indicator		112
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		112
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		112
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		112
	<b>FacilitiesCommittedLinesOfCredit</b> <FcltiesCmmtdLinesOfCdt>	[0..*]			113
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		113
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			113
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	113
	<b>Sign</b> <Sgn>	[1..1]	Indicator		114
	<b>MarketValue</b> <MktVal>	[0..1]			114
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	114
	<b>Sign</b> <Sgn>	[1..1]	Indicator		115
	<b>Secured</b> <Scrd>	[1..1]	Indicator		115
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		115
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		115
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		115
	<b>FacilitiesCommittedRepurchaseAgreements</b> <FcltiesCmmtdRpAgrmts>	[0..*]			116
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		116
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			116
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Sign</b> <Sgn>	[1..1]	Indicator		117
	<b>MarketValue</b> <MktVal>	[0..1]			117
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		118
	<b>Secured</b> <Scrd>	[1..1]	Indicator		118
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		118
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		118
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		119
	<b>FacilitiesCommittedFXSwaps</b> <FcltiesCmmtdFxSwps>	[0..*]			119
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		119
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	120
	<b>Sign</b> <Sgn>	[1..1]	Indicator		120
	<b>MarketValue</b> <MktVal>	[0..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	121
	<b>Sign</b> <Sgn>	[1..1]	Indicator		121
	<b>Secured</b> <Scrd>	[1..1]	Indicator		121
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		121
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		122
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		122
	<b>FacilitiesOtherCommitted</b> <FcltiesOthrCmmtd>	[0..*]			122
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		123
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			123
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	123
	<b>Sign</b> <Sgn>	[1..1]	Indicator		124
	<b>MarketValue</b> <MktVal>	[0..1]			124
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	124
	<b>Sign</b> <Sgn>	[1..1]	Indicator		125
	<b>Secured</b> <Scrd>	[1..1]	Indicator		125
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		125
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		125

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		125
	<b>FacilitiesUncommitted</b> <FcltiesUcmmt>	[0..*]			126
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		126
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			126
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	126
	<b>Sign</b> <Sgn>	[1..1]	Indicator		127
	<b>MarketValue</b> <MktVal>	[0..1]			127
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	127
	<b>Sign</b> <Sgn>	[1..1]	Indicator		128
	<b>Secured</b> <Scrd>	[1..1]	Indicator		128
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		128
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		128
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		128
	<b>FinancialInstrumentsCCP</b> <FinInstrmsCCP>	[0..*]			129
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		129
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			129
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		130
	<b>MarketValue</b> <MktVal>	[0..1]			130
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		131
	<b>Secured</b> <Scrd>	[1..1]	Indicator		131
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		131
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		131
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		132
	<b>FinancialInstrumentsTreasuryInvestments</b> <FinInstrmsTrsrInvstmnts>	[0..*]			132
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		132
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	133
	<b>Sign</b> <Sgn>	[1..1]	Indicator		133
	<b>MarketValue</b> <MktVal>	[0..1]			133

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	134
	<b>Sign</b> <Sgn>	[1..1]	Indicator		134
	<b>Secured</b> <Scrd>	[1..1]	Indicator		134
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		134
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		135
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		135
	<b>FinancialInstrumentsDefaultersSettlementCollateral</b> <FinInstrmsDfltrsSttlmColl>	[0..*]			135
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		136
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			136
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	136
	<b>Sign</b> <Sgn>	[1..1]	Indicator		137
	<b>MarketValue</b> <MktVal>	[0..1]			137
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	137
	<b>Sign</b> <Sgn>	[1..1]	Indicator		138
	<b>Secured</b> <Scrd>	[1..1]	Indicator		138
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		138
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		138
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		138
	<b>FinancialInstrumentsDefaultersNonCashCollateral</b> <FinInstrmsDfltrsNonCshColl>	[0..*]			139
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		139
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			139
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	139
	<b>Sign</b> <Sgn>	[1..1]	Indicator		140
	<b>MarketValue</b> <MktVal>	[0..1]			140
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	140
	<b>Sign</b> <Sgn>	[1..1]	Indicator		141
	<b>Secured</b> <Scrd>	[1..1]	Indicator		141
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		141
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		141
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		141
	<b>LiquidityHorizon</b> <LqdyHrzn>	[1..1]	CodeSet		142



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StressLiquidResourceRequirement</b> <StrssLqdRsrcRqrmnt>	[1..1]			142
	<b>OperationalOutflow</b> <OprlOutflw>	[1..1]			143
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	143
	<b>Sign</b> <Sgn>	[1..1]	Indicator		144
	<b>VariationMarginPaymentObligation</b> <VartnMrgnPmtOblgtn>	[1..1]			144
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	144
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>SettlementOrDelivery</b> <SttlmOrDlvry>	[1..1]			145
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	145
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>Other</b> <Othr>	[1..1]			146
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	146
	<b>Sign</b> <Sgn>	[1..1]	Indicator		146

**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
	<b>CashDue</b> <CshDue>	[1..*]			109
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		110
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			110
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	110
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>MarketValue</b> <MktVal>	[0..1]			111
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	111
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>Secured</b> <Scrd>	[1..1]	Indicator		112
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		112
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		112
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		112
	<b>FacilitiesCommittedLinesOfCredit</b> <FcltiesCmmtdLinesOfCdt>	[0..*]			113
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		113
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			113
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	113
	<b>Sign</b> <Sgn>	[1..1]	Indicator		114
	<b>MarketValue</b> <MktVal>	[0..1]			114
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	114
	<b>Sign</b> <Sgn>	[1..1]	Indicator		115
	<b>Secured</b> <Scrd>	[1..1]	Indicator		115
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		115
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		115
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		115
	<b>FacilitiesCommittedRepurchaseAgreements</b> <FcltiesCmmtdRpAgrmts>	[0..*]			116
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		116
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			116
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		117
	<b>MarketValue</b> <MktVal>	[0..1]			117

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		118
	<b>Secured</b> <Scrd>	[1..1]	Indicator		118
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		118
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		118
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		119
	<b>FacilitiesCommittedFXSwaps</b> <FcltiesCmmtdFxSwps>	[0..*]			119
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		119
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	120
	<b>Sign</b> <Sgn>	[1..1]	Indicator		120
	<b>MarketValue</b> <MktVal>	[0..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	121
	<b>Sign</b> <Sgn>	[1..1]	Indicator		121
	<b>Secured</b> <Scrd>	[1..1]	Indicator		121
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		121
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		122
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		122
	<b>FacilitiesOtherCommitted</b> <FcltiesOthrCmmtd>	[0..*]			122
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		123
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			123
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	123
	<b>Sign</b> <Sgn>	[1..1]	Indicator		124
	<b>MarketValue</b> <MktVal>	[0..1]			124
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	124
	<b>Sign</b> <Sgn>	[1..1]	Indicator		125
	<b>Secured</b> <Scrd>	[1..1]	Indicator		125
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		125
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		125
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		125
	<b>FacilitiesUncommitted</b> <FcltiesUcmmtd>	[0..*]			126

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		126
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			126
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	126
	<b>Sign</b> <Sgn>	[1..1]	Indicator		127
	<b>MarketValue</b> <MktVal>	[0..1]			127
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	127
	<b>Sign</b> <Sgn>	[1..1]	Indicator		128
	<b>Secured</b> <Scrd>	[1..1]	Indicator		128
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		128
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		128
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		128
	<b>FinancialInstrumentsCCP</b> <FinInstrmsCCP>	[0..*]			129
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		129
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			129
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		130
	<b>MarketValue</b> <MktVal>	[0..1]			130
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		131
	<b>Secured</b> <Scrd>	[1..1]	Indicator		131
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		131
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		131
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		132
	<b>FinancialInstrumentsTreasuryInvestments</b> <FinInstrmsTrsrInvstmts>	[0..*]			132
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		132
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	133
	<b>Sign</b> <Sgn>	[1..1]	Indicator		133
	<b>MarketValue</b> <MktVal>	[0..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	134
	<b>Sign</b> <Sgn>	[1..1]	Indicator		134

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Secured</b> <Scrd>	[1..1]	Indicator		134
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		134
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		135
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		135
	<b>FinancialInstrumentsDefaultersSettlementCollateral</b> <FinInstrmsDfltrsSttlmColl>	[0..*]			135
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		136
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			136
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	136
	<b>Sign</b> <Sgn>	[1..1]	Indicator		137
	<b>MarketValue</b> <MktVal>	[0..1]			137
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	137
	<b>Sign</b> <Sgn>	[1..1]	Indicator		138
	<b>Secured</b> <Scrd>	[1..1]	Indicator		138
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		138
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		138
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		138
	<b>FinancialInstrumentsDefaultersNonCashCollateral</b> <FinInstrmsDfltrsNonCshColl>	[0..*]			139
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		139
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			139
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	139
	<b>Sign</b> <Sgn>	[1..1]	Indicator		140
	<b>MarketValue</b> <MktVal>	[0..1]			140
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	140
	<b>Sign</b> <Sgn>	[1..1]	Indicator		141
	<b>Secured</b> <Scrd>	[1..1]	Indicator		141
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		141
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		141
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		141

**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
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		110
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			110
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	110
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>MarketValue</b> <MktVal>	[0..1]			111
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	111
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111
	<b>Secured</b> <Scrd>	[1..1]	Indicator		112
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		112
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		112
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		112

#### 11.4.1.3.1.1.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	110
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111

#### 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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	111
	<b>Sign</b> <Sgn>	[1..1]	Indicator		111

#### 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 241

##### 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 263):

- *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 263):

- *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 263):

- *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 263):

- *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 263):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		113
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			113
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	113
	<b>Sign</b> <Sgn>	[1..1]	Indicator		114
	<b>MarketValue</b> <MktVal>	[0..1]			114
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	114
	<b>Sign</b> <Sgn>	[1..1]	Indicator		115
	<b>Secured</b> <Scrd>	[1..1]	Indicator		115
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		115
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		115
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		115

**11.4.1.3.1.2.1 CounterPartyIdentification <CntrPtyld>***Presence:* [0..1]*Definition:* Identification of the facility provider.*Datatype:* "Max35Text" on page 266**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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	113
	<b>Sign</b> <Sgn>	[1..1]	Indicator		114

**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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	114
	<b>Sign</b> <Sgn>	[1..1]	Indicator		115

#### 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 241

#### 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 263):

- *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 263):

- *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 263):

- *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 263):

- *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 263):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		116
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			116
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		117
	<b>MarketValue</b> <MktVal>	[0..1]			117
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		118
	<b>Secured</b> <Scrd>	[1..1]	Indicator		118
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		118
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		118
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		119

##### 11.4.1.3.1.3.1 CounterPartyIdentification <CntrPtyld>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

##### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		117

#### 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 241

##### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	117
	<b>Sign</b> <Sgn>	[1..1]	Indicator		118

#### 11.4.1.3.1.3.3.1 Amount <Amt>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### **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 "PlusOrMinusIndicator" on page 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### **11.4.1.3.1.3.3.4 Secured <Scrd>**

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 263):

- *Meaning When True:* True
- *Meaning When False:* False

#### **11.4.1.3.1.3.3.5 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 "TrueFalseIndicator" on page 263):

- *Meaning When True:* True
- *Meaning When False:* False

#### **11.4.1.3.1.3.3.6 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 263):

- *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 263):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyld>	[0..1]	Text		119
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	120
	<b>Sign</b> <Sgn>	[1..1]	Indicator		120
	<b>MarketValue</b> <MktVal>	[0..1]			120
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	121
	<b>Sign</b> <Sgn>	[1..1]	Indicator		121
	<b>Secured</b> <Scrd>	[1..1]	Indicator		121
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		121
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		122
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		122

#### 11.4.1.3.1.4.1 CounterPartyIdentification <CntrPtyld>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

**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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	120
	<b>Sign</b> <Sgn>	[1..1]	Indicator		120

**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 241**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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	121
	<b>Sign</b> <Sgn>	[1..1]	Indicator		121

#### 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 241

##### 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 263):

- *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 263):

- *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 263):

- *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 263):

- *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 263):

- *Meaning When True:* True
- *Meaning When False:* False

#### **11.4.1.3.1.5 FacilitiesOtherCommitted <FcltiesOthrCmmttd>**

*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
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		123
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			123
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	123
	<b>Sign</b> <Sgn>	[1..1]	Indicator		124
	<b>MarketValue</b> <MktVal>	[0..1]			124
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	124
	<b>Sign</b> <Sgn>	[1..1]	Indicator		125
	<b>Secured</b> <Scrd>	[1..1]	Indicator		125
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		125
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		125
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		125

#### 11.4.1.3.1.5.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	123
	<b>Sign</b> <Sgn>	[1..1]	Indicator		124

#### 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 241

**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 263](#)):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	124
	<b>Sign</b> <Sgn>	[1..1]	Indicator		125

**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 241](#)

**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 263](#)):

- *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 263](#)):

- *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 263](#)):

- *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 263](#)):

- *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 263](#)):

- *Meaning When True:* True
- *Meaning When False:* False

#### 11.4.1.3.1.6 FacilitiesUncommitted <FcltiesUcmmt>

*Presence:* [0..\*]

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

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

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

##### 11.4.1.3.1.6.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

##### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	126
	<b>Sign</b> <Sgn>	[1..1]	Indicator		127

##### 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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	127
	<b>Sign</b> <Sgn>	[1..1]	Indicator		128

#### 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 241

#### 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 263):

- *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 263):

- *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 263):

- *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 263):

- *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 263):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		129
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			129
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		130
	<b>MarketValue</b> <MktVal>	[0..1]			130
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		131
	<b>Secured</b> <Scrd>	[1..1]	Indicator		131
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		131
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		131
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		132

##### 11.4.1.3.1.7.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

##### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		130

#### 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 241

##### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	130
	<b>Sign</b> <Sgn>	[1..1]	Indicator		131

#### 11.4.1.3.1.7.3.1 Amount <Amt>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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 "PlusOrMinusIndicator" on page 263):

- *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 "TrueFalseIndicator" on page 263):

- *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 "TrueFalseIndicator" on page 263):

- *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 263):

- *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 263):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		132
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	133
	<b>Sign</b> <Sgn>	[1..1]	Indicator		133
	<b>MarketValue</b> <MktVal>	[0..1]			133
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	134
	<b>Sign</b> <Sgn>	[1..1]	Indicator		134
	<b>Secured</b> <Scrd>	[1..1]	Indicator		134
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		134
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		135
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		135

#### 11.4.1.3.1.8.1 CounterPartyIdentification <CntrPtyId>

**Presence:** [0..1]

**Definition:** Identification of the facility provider.

**Datatype:** "Max35Text" on page 266

**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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	133
	<b>Sign</b> <Sgn>	[1..1]	Indicator		133

**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 241**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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	134
	<b>Sign</b> <Sgn>	[1..1]	Indicator		134

#### 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 241

##### 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 263):

- *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 263):

- *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 263):

- *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 263):

- *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 263):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		136
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			136
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	136
	<b>Sign</b> <Sgn>	[1..1]	Indicator		137
	<b>MarketValue</b> <MktVal>	[0..1]			137
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	137
	<b>Sign</b> <Sgn>	[1..1]	Indicator		138
	<b>Secured</b> <Scrd>	[1..1]	Indicator		138
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		138
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		138
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		138

#### 11.4.1.3.1.9.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	136
	<b>Sign</b> <Sgn>	[1..1]	Indicator		137

#### 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 241



**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 263](#)):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	137
	<b>Sign</b> <Sgn>	[1..1]	Indicator		138

**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 241](#)

**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 ["PlusOrMinusIndicator" on page 263](#)):

- *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 ["TrueFalseIndicator" on page 263](#)):

- *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 ["TrueFalseIndicator" on page 263](#)):

- *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 ["TrueFalseIndicator" on page 263](#)):

- *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 ["TrueFalseIndicator" on page 263](#)):

- *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
	<b>CounterPartyIdentification</b> <CntrPtyId>	[0..1]	Text		139
	<b>LiquidResourceValue</b> <LqdRsrcVal>	[1..1]			139
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	139
	<b>Sign</b> <Sgn>	[1..1]	Indicator		140
	<b>MarketValue</b> <MktVal>	[0..1]			140
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	140
	<b>Sign</b> <Sgn>	[1..1]	Indicator		141
	<b>Secured</b> <Scrd>	[1..1]	Indicator		141
	<b>AssetEncumbered</b> <AsstNcmbrd>	[1..1]	Indicator		141
	<b>QualifyingResource</b> <QlfygRsrc>	[1..1]	Indicator		141
	<b>AgencyArrangements</b> <AgcyArrgmnts>	[1..1]	Indicator		141

##### 11.4.1.3.1.10.1 CounterPartyIdentification <CntrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the facility provider.

*Datatype:* "Max35Text" on page 266

##### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	139
	<b>Sign</b> <Sgn>	[1..1]	Indicator		140

##### 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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	140
	<b>Sign</b> <Sgn>	[1..1]	Indicator		141

#### 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 241

#### 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 263):

- *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 263):

- *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 263):

- *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 263):

- *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 263):

- *Meaning When True:* True
- *Meaning When False:* False

#### 11.4.1.3.2 LiquidityHorizon <LqdyHrzn>

*Presence:* [1..1]

*Definition:* Period of reporting of liquidity requirements and resources relative to a set date.

*Datatype:* ["SettlementDate6Code"](#) on page 256

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 <StrssLqdRsrcRqmnt>** contains the following **StressLiquidResourceRequirement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OperationalOutflow</b> <OprlOutflw>	[1..1]			143
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	143
	<b>Sign</b> <Sgn>	[1..1]	Indicator		144
	<b>VariationMarginPaymentObligation</b> <VartnMrgnPmtOblgtn>	[1..1]			144
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	144
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>SettlementOrDelivery</b> <SttlmOrDlvry>	[1..1]			145
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	145
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145
	<b>Other</b> <Othr>	[1..1]			146
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	146
	<b>Sign</b> <Sgn>	[1..1]	Indicator		146

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	143
	<b>Sign</b> <Sgn>	[1..1]	Indicator		144

##### 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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	144
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145

##### 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 241

#### 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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	145
	<b>Sign</b> <Sgn>	[1..1]	Indicator		145

**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 241**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 263):

- *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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	146
	<b>Sign</b> <Sgn>	[1..1]	Indicator		146

**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 241**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 263):

- *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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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.064.001.01 CCPAvailableFinancialResourcesReportV01

## 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).

### Outline

The CCPAvailableFinancialResourcesReportV01 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> <CCPAvblFinRsrcsRpt>	[1..1]			
	AvailableFinancialResourcesAmount <AvblFinRsrcsAmt>	[1..1]			150
	TotalInitialMargin <TtlInitlMrgn>	[1..1]	Amount	C1, C2	150
	TotalPrefundedDefaultFund <TtlPrfnddDfltFnd>	[1..1]	Amount	C1, C2	150
	CCPSkinInTheGame <CCPSkinInTheGame>	[1..*]			151
	ReportingAssetType <RptgAsstTp>	[1..1]	CodeSet		151
	Identification <Id>	[0..1]	Text		151
	Amount <Amt>	[1..1]	Amount	C1, C2	152
	OtherDefaultFundContribution <OthrDfltFndCntrbtn>	[1..1]	Amount	C1, C2	152
	UnfundedMemberCommitment <UfnddMmbCmmtmnt>	[1..1]	Amount	C1, C2	152
	UnfundedThirdPartyCommitment <UfnddThrdPtyCmmtmnt>	[1..1]	Amount	C1, C2	153
	OtherPrefundedResources <OthrPrfnddRsrcs>	[0..1]			153
	ReportingAssetType <RptgAsstTp>	[1..1]	CodeSet		154
	Identification <Id>	[0..1]	Text		154
	Amount <Amt>	[1..1]	Amount	C1, C2	154
	SupplementaryData <SplmtryData>	[0..*]	±	C3	154

## 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 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.

## 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 **AvailableFinancialResourcesAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalInitialMargin</b> <TtlInitlMrgn>	[1..1]	Amount	C1, C2	150
	<b>TotalPrefundedDefaultFund</b> <TtlPrfnddDfltFnd>	[1..1]	Amount	C1, C2	150
	<b>CCPSkinInTheGame</b> <CCPSkinInTheGame>	[1..*]			151
	<b>ReportingAssetType</b> <RptgAsstTp>	[1..1]	CodeSet		151
	<b>Identification</b> <Id>	[0..1]	Text		151
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	152
	<b>OtherDefaultFundContribution</b> <OthrDfltFndCntrbnt>	[1..1]	Amount	C1, C2	152
	<b>UnfundedMemberCommitment</b> <UfnddMmbCmmtmnt>	[1..1]	Amount	C1, C2	152
	<b>UnfundedThirdPartyCommitment</b> <UfnddThrdPtyCmmtmnt>	[1..1]	Amount	C1, C2	153

### 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", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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.

**CCPSkinInTheGame <CCPSkinInTheGame>** contains the following **ReportingAssetBreakdown1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingAssetType</b> <RptgAsstTp>	[1..1]	CodeSet		151
	<b>Identification</b> <Id>	[0..1]	Text		151
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	152

#### 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 254

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 Identification <Id>

*Presence:* [0..1]

*Definition:* Identifies the reporting asset.

*Datatype:* "Max350Text" on page 266

#### 12.4.1.3.3 Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the reporting asset.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

##### 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", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 241

##### 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", C2 "CurrencyAmount"



*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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", C2 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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.

**OtherPrefundedResources <OthrPrfnddRsrcs>** contains the following **ReportingAssetBreakdown1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingAssetType</b> <RptgAsstTp>	[1..1]	CodeSet		154
	<b>Identification</b> <Id>	[0..1]	Text		154
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	154

**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 254

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 Identification <Id>***Presence:* [0..1]*Definition:* Identifies the reporting asset.*Datatype:* "Max350Text" on page 266**12.4.2.3 Amount <Amt>***Presence:* [1..1]*Definition:* Value of the reporting asset.*Impacted by:* C1 "ActiveCurrency", C2 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 241**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:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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
	<i>Message root &lt;Document&gt; &lt;CCPBckTstgDefRpt&gt;</i>	[1..1]			
	<b>Methodology</b> <Mthdly>	[1..*]			157
	<b>RiskModelType</b> <RskMdlTp>	[1..1]	±		157
	<b>ModelConfidenceLevel</b> <MdlCnfdncLvl>	[1..1]	Rate		157
	<b>VariationMarginCleanIndicator</b> <VartnMrgnCleanInd>	[1..1]	Indicator		157
	<b>Description</b> <Desc>	[0..1]	Text		157
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	158

## 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 <MthdIgy>

*Presence:* [1..\*]

*Definition:* Details parameters and methodology used to conduct the back test.

**Methodology <MthdIgy>** contains the following **BackTestingMethodology1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RiskModelType</b> <RskMdITp>	[1..1]	±		157
	<b>ModelConfidenceLevel</b> <MdlCnfdncLvl>	[1..1]	Rate		157
	<b>VariationMarginCleanIndicator</b> <VartnMrgnCleanInd>	[1..1]	Indicator		157
	<b>Description</b> <Desc>	[0..1]	Text		157

### 13.4.1.1 RiskModelType <RskMdITp>

*Presence:* [1..1]

*Definition:* Specifies the core model type, excluding any modifications for pro-cyclicality.

**RiskModelType <RskMdITp>** contains one of the following elements (see "[ModelType1Choice](#)" on page 227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		227
Or}	Proprietary <Prtry>	[1..1]	±		228

### 13.4.1.2 ModelConfidenceLevel <MdlCnfdncLvl>

*Presence:* [1..1]

*Definition:* Specifies the confidence interval used on a daily basis to assess the performance of the model.

*Datatype:* "[BaseOneRate](#)" on page 264

### 13.4.1.3 VariationMarginCleanIndicator <VartnMrgnCleanInd>

*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 263):

- *Meaning When True:* True
- *Meaning When False:* False

### 13.4.1.4 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of backtesting methodology.

*Datatype:* "[Max2000Text](#)" on page 265

## 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

### 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]			
	<b>MonthlyResult</b> <MnthlyRslt>	[1..*]			160
	<b>NumberOfObservations</b> <NbOfObsrvtns>	[1..1]	Quantity		160
	<b>NumberOfExceptions</b> <NbOfXcptns>	[1..1]	Quantity		160
	<b>Coverage</b> <Cvrg>	[1..1]	Rate		160
	<b>LargestException</b> <LrgstXcptn>	[1..1]	Amount	C1, C2	161
	<b>AverageException</b> <AvrgXcptn>	[1..1]	Amount	C1, C2	161
	<b>LargestExceptionIdentification</b> <LrgstXcptnId>	[0..1]	±		161
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	162

## 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 <MnthlyRsIt>

*Presence:* [1..\*]

*Definition:* Reports the results of the central counterparties production backtesting.

**MonthlyResult <MnthlyRsIt>** contains the following **MonthlyResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfObservations</b> <NbOfObsrvtns>	[1..1]	Quantity		160
	<b>NumberOfExceptions</b> <NbOfXcptns>	[1..1]	Quantity		160
	<b>Coverage</b> <Cvrg>	[1..1]	Rate		160
	<b>LargestException</b> <LrgstXcptn>	[1..1]	Amount	C1, C2	161
	<b>AverageException</b> <AvrgXcptn>	[1..1]	Amount	C1, C2	161
	<b>LargestExceptionIdentification</b> <LrgstXcptnId>	[0..1]	±		161

#### 14.4.1.1 NumberOfObservations <NbOfObsrvtns>

*Presence:* [1..1]

*Definition:* Total number of accounts subject to backtesting in the month.

*Datatype:* "PositiveNumber" on page 264

#### 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 264

#### 14.4.1.3 Coverage <Cvrg>

*Presence:* [1..1]

*Definition:* Achieved coverage level.

*Datatype:* "BaseOneRate" on page 264



#### 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 241

##### 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 241

##### 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 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

## 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

### 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
	<i>Message root</i> <Document> <CCPCollRpt>	[1..1]			
	<b>CollateralAccountOwner</b> <CollAcctOwnr>	[1..*]			164
	<b>Identification</b> <Id>	[1..1]	±		165
	<b>AssetHolding</b> <AsstHldg>	[1..*]			165
	<b>PostHaircutValue</b> <PstHrcutVal>	[1..1]	Amount	C1, C2	166
	<b>AssetType</b> <AsstTp>	[1..1]			166
{Or	<b>Gold</b> <Gold>	[1..1]	Amount	C1, C3	167
Or	<b>Triparty</b> <Trpty>	[1..1]	Amount	C1, C3	167
Or	<b>Cash</b> <Csh>	[1..1]	Amount	C1, C3	168
Or	<b>Security</b> <Scty>	[1..1]	±		168
Or	<b>Guarantee</b> <Grnt>	[1..1]	±		168
Or}	<b>Commodity</b> <Cmmdty>	[1..1]	±		169
	<b>CollateralRequirement</b> <CollRqrmnt>	[1..1]	CodeSet		169
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	169

## 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
	<b>Identification</b> <Id>	[1..1]	±		165
	<b>AssetHolding</b> <AsstHldg>	[1..*]			165
	<b>PostHaircutValue</b> <PstHrcutVal>	[1..1]	Amount	C1, C2	166
	<b>AssetType</b> <AsstTp>	[1..1]			166
{Or	<b>Gold</b> <Gold>	[1..1]	Amount	C1, C3	167
Or	<b>Triparty</b> <Trpty>	[1..1]	Amount	C1, C3	167
Or	<b>Cash</b> <Csh>	[1..1]	Amount	C1, C3	168
Or	<b>Security</b> <Scty>	[1..1]	±		168
Or	<b>Guarantee</b> <Grnt>	[1..1]	±		168
Or}	<b>Commodity</b> <Cmmdty>	[1..1]	±		169
	<b>CollateralRequirement</b> <CollRqrmnt>	[1..1]	CodeSet		169

#### 15.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the collateral account.

**Identification** <Id> contains the following elements (see "[GenericIdentification165](#)" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

#### 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
	<b>PostHaircutValue</b> <PstHrcutVal>	[1..1]	Amount	C1, C2	166
	<b>AssetType</b> <AsstTp>	[1..1]			166
{Or	<b>Gold</b> <Gold>	[1..1]	Amount	C1, C3	167
Or	<b>Triparty</b> <Trpty>	[1..1]	Amount	C1, C3	167
Or	<b>Cash</b> <Csh>	[1..1]	Amount	C1, C3	168
Or	<b>Security</b> <Scty>	[1..1]	±		168
Or	<b>Guarantee</b> <Grnt>	[1..1]	±		168
Or}	<b>Commodity</b> <Cmmdty>	[1..1]	±		169
	<b>CollateralRequirement</b> <CollRqrmnt>	[1..1]	CodeSet		169

#### 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 240

##### 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	<b>Gold</b> <Gold>	[1..1]	Amount	C1, C3	167
Or	<b>Triparty</b> <Trpty>	[1..1]	Amount	C1, C3	167
Or	<b>Cash</b> <Csh>	[1..1]	Amount	C1, C3	168
Or	<b>Security</b> <Scty>	[1..1]	±		168
Or	<b>Guarantee</b> <Grnt>	[1..1]	±		168
Or}	<b>Commodity</b> <Cmmdty>	[1..1]	±		169

#### 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 241

##### 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 241

##### 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 241

##### 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 238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		239
	MarketValue <MktVal>	[1..1]	Amount	C1, C3	239
	FinancialInstrumentType <FinInstrmTp>	[1..1]	CodeSet		239

#### 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 232 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Provider <Prvdr>	[1..1]			232
{Or	LEI <LEI>	[1..1]	IdentifierSet		232
Or}	Proprietary <Prtry>	[1..1]	±		232
	Amount <Amt>	[1..1]	Amount	C1, C2	233



**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 228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[1..1]	Amount	C1, C3	228
	CommodityType <CmmdtyTp>	[1..1]			229
{Or	Code <Cd>	[1..1]	CodeSet		229
Or}	Proprietary <Prtry>	[1..1]	±		232

**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 245

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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

**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]			
	<b>Portfolio</b> <Prftl>	[1..*]			173
	<b>Identification</b> <Id>	[1..1]	±		174
	<b>Position</b> <Pos>	[1..*]			175
	<b>ProductIdentification</b> <PdctId>	[1..1]	Text		175
	<b>RiskRequirement</b> <RskRqrmnt>	[0..1]		C4	175
	<b>InitialMarginRequirement</b> <InitlMrgnRqrmnt>	[0..1]	Amount	C1, C2	176
	<b>VariationMarginRequirement</b> <VartnMrgnRqrmnt>	[0..1]			176
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	176
	<b>Sign</b> <Sgn>	[1..1]	Indicator		177
	<b>GrossNotional</b> <GrssNtnl>	[1..1]	Amount	C1, C3	177
	<b>NetNotional</b> <NetNtnl>	[1..1]			177
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	178
	<b>Sign</b> <Sgn>	[1..1]	Indicator		178
	<b>GrossDeltaEquivalentValue</b> <GrssDltaEqvtVal>	[0..1]	Amount	C1, C2	178
	<b>NetDeltaEquivalentValue</b> <NetDltaEqvtVal>	[0..1]			179
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	179
	<b>Sign</b> <Sgn>	[1..1]	Indicator		179
	<b>GrossDeltaEquivalentQuantity</b> <GrssDltaEqvtQty>	[0..1]	Quantity		180
	<b>NetDeltaEquivalentQuantity</b> <NetDltaEqvtQty>	[0..1]	Quantity		180
	<b>GrossMarketValue</b> <GrssMktVal>	[1..1]	Amount	C1, C2	180
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	180

## 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 <Prftl>

*Presence:* [1..\*]

*Definition:* Position accounts of a central counterparty containing a portfolio of financial instruments.

**Portfolio <Prftl>** contains the following **PositionAccount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		174
	<b>Position &lt;Pos&gt;</b>	[1..*]			175
	<b>ProductIdentification &lt;PdctId&gt;</b>	[1..1]	Text		175
	<b>RiskRequirement &lt;RskRqrmnt&gt;</b>	[0..1]		C4	175
	<b>InitialMarginRequirement &lt;InitlMrgnRqrmnt&gt;</b>	[0..1]	Amount	C1, C2	176
	<b>VariationMarginRequirement &lt;VartnMrgnRqrmnt&gt;</b>	[0..1]			176
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	176
	<b>Sign &lt;Sgn&gt;</b>	[1..1]	Indicator		177
	<b>GrossNotional &lt;GrssNtnl&gt;</b>	[1..1]	Amount	C1, C3	177
	<b>NetNotional &lt;NetNtnl&gt;</b>	[1..1]			177
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	178
	<b>Sign &lt;Sgn&gt;</b>	[1..1]	Indicator		178
	<b>GrossDeltaEquivalentValue &lt;GrssDltaEqvtVal&gt;</b>	[0..1]	Amount	C1, C2	178
	<b>NetDeltaEquivalentValue &lt;NetDltaEqvtVal&gt;</b>	[0..1]			179
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	179
	<b>Sign &lt;Sgn&gt;</b>	[1..1]	Indicator		179
	<b>GrossDeltaEquivalentQuantity &lt;GrssDltaEqvtQty&gt;</b>	[0..1]	Quantity		180
	<b>NetDeltaEquivalentQuantity &lt;NetDltaEqvtQty&gt;</b>	[0..1]	Quantity		180
	<b>GrossMarketValue &lt;GrssMktVal&gt;</b>	[1..1]	Amount	C1, C2	180

#### 16.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique internal identification of the position account.

**Identification <Id>** contains the following elements (see "[GenericIdentification165](#)" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

### 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
	<b>ProductIdentification</b> <PdctId>	[1..1]	Text		175
	<b>RiskRequirement</b> <RskRqrmnt>	[0..1]		C4	175
	<b>InitialMarginRequirement</b> <InitlMrgnRqrmnt>	[0..1]	Amount	C1, C2	176
	<b>VariationMarginRequirement</b> <VartnMrgnRqrmnt>	[0..1]			176
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	176
	<b>Sign</b> <Sgn>	[1..1]	Indicator		177
	<b>GrossNotional</b> <GrssNtnl>	[1..1]	Amount	C1, C3	177
	<b>NetNotional</b> <NetNtnl>	[1..1]			177
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	178
	<b>Sign</b> <Sgn>	[1..1]	Indicator		178
	<b>GrossDeltaEquivalentValue</b> <GrssDltaEqvtVal>	[0..1]	Amount	C1, C2	178
	<b>NetDeltaEquivalentValue</b> <NetDltaEqvtVal>	[0..1]			179
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	179
	<b>Sign</b> <Sgn>	[1..1]	Indicator		179
	<b>GrossDeltaEquivalentQuantity</b> <GrssDltaEqvtQty>	[0..1]	Quantity		180
	<b>NetDeltaEquivalentQuantity</b> <NetDltaEqvtQty>	[0..1]	Quantity		180
	<b>GrossMarketValue</b> <GrssMktVal>	[1..1]	Amount	C1, C2	180

#### 16.4.1.2.1 ProductIdentification <PdctId>

*Presence:* [1..1]

*Definition:* CCP's unique internal identifier for product.

*Datatype:* "Max256Text" on page 265

#### 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 <RskRqmnt>** contains the following **EndOfDayRequirement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InitialMarginRequirement &lt;InitlMrgnRqmnt&gt;</b>	[0..1]	Amount	C1, C2	176
	<b>VariationMarginRequirement &lt;VartnMrgnRqmnt&gt;</b>	[0..1]			176
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	176
	<b>Sign &lt;Sgn&gt;</b>	[1..1]	Indicator		177

#### Constraints

- **MarginPresenceRule**

At least one margin (initial or variation) must be present.

#### 16.4.1.2.2.1 InitialMarginRequirement <InitlMrgnRqmnt>

*Presence:* [0..1]

*Definition:* Specifies the initial margin requirement for position.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

#### 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 <VartnMrgnRqmnt>

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C2	176
	<b>Sign &lt;Sgn&gt;</b>	[1..1]	Indicator		177

#### 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 241

#### 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 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 263):

- *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 240

#### 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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	178
	<b>Sign</b> <Sgn>	[1..1]	Indicator		178

#### 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 241

##### 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 263):

- *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 241

**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
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C2	179
	<b>Sign</b> <Sgn>	[1..1]	Indicator		179

**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 241

**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 ["PlusOrMinusIndicator"](#) on page 263):

- *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:* ["NonNegativeFraction5DecimalNumber"](#) on page 264

#### 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:* ["Fraction5DecimalNumber"](#) on page 263

#### 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:* ["ActiveCurrencyAndAmount"](#) on page 241

##### 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 "[SupplementaryData1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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.069.001.01 CCPClearedProductReportV01**

## **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.

### Outline

The CCPClearedProductReportV01 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]			
	<b>ClearedProduct</b> <ClrdPdct>	[1..*]			184
	<b>TradingVenue</b> <TradgVn>	[1..*]	IdentifierSet		185
	<b>CCPPProductIdentification</b> <CCPPdctId>	[1..1]	±		186
	<b>UniversalProductIdentification</b> <UvrsIPdctId>	[0..1]	±		186
	<b>Product</b> <Pdct>	[1..1]			186
{Or	<b>Derivative</b> <Deriv>	[1..1]			187
	<b>DerivativeClassification</b> <DerivClssfctn>	[1..1]	±		187
	<b>DerivativeUnderlyingLeg</b> <DerivUndrlygLeg>	[1..2]	±		188
	<b>OptionAttributes</b> <OptnAttrbts>	[0..1]	±		189
Or	<b>SecuritiesFinancingTransaction</b> <SctiesFincgTx>	[1..1]			190
	<b>ProductClassification</b> <PdctClssfctn>	[1..1]			190
	<b>AssetClass</b> <AsstClss>	[1..1]	Text		191
	<b>BaseProduct</b> <BasePdct>	[0..1]	Text		191
	<b>SubProduct</b> <SubPdct>	[0..1]	Text		191
	<b>SubCommodity</b> <SubCmmdty>	[0..1]	Text		191
	<b>TransactionType</b> <TxTp>	[0..1]	Text		191
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			191
{Or	<b>SpecificCollateral</b> <SpfcfcColl>	[1..1]	±		192
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]			192
	<b>EligibleFinancialInstrumentIdentification</b> <ElgblFinInstrmId>	[1..*]	Text		192
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	IdentifierSet		192
Or}	<b>Security</b> <Scty>	[1..1]	±		192
	<b>OpenInterest</b> <OpnIntrst>	[1..1]			193
	<b>GrossNotionalAmount</b> <GrssNtnlAmt>	[1..1]	Amount	C1, C3	193
	<b>NumberOfLots</b> <NbOfLots>	[0..1]	Quantity		193
	<b>TradesCleared</b> <TrdsClrd>	[0..1]	Quantity		193
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	194

## 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 **ClearedProduct1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingVenue</b> <TradgVn>	[1..*]	IdentifierSet		185
	<b>CCPProductIdentification</b> <CCPPdctId>	[1..1]	±		186
	<b>UniversalProductIdentification</b> <UvrsIPdctId>	[0..1]	±		186
	<b>Product</b> <Pdct>	[1..1]			186
{Or	<b>Derivative</b> <Deriv>	[1..1]			187
	<b>DerivativeClassification</b> <DerivClssfctn>	[1..1]	±		187
	<b>DerivativeUnderlyingLeg</b> <DerivUndrlygLeg>	[1..2]	±		188
	<b>OptionAttributes</b> <OptnAttrbts>	[0..1]	±		189
Or	<b>SecuritiesFinancingTransaction</b> <SctiesFincgTx>	[1..1]			190
	<b>ProductClassification</b> <PdctClssfctn>	[1..1]			190
	<b>AssetClass</b> <AsstClss>	[1..1]	Text		191
	<b>BaseProduct</b> <BasePdct>	[0..1]	Text		191
	<b>SubProduct</b> <SubPdct>	[0..1]	Text		191
	<b>SubCommodity</b> <SubCmmdty>	[0..1]	Text		191
	<b>TransactionType</b> <TxTp>	[0..1]	Text		191
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			191
{Or	<b>SpecificCollateral</b> <SpfcfcColl>	[1..1]	±		192
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]			192
	<b>EligibleFinancialInstrumentIdentification</b> <ElgblFinInstrmId>	[1..*]	Text		192
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	IdentifierSet		192
Or}	<b>Security</b> <Scty>	[1..1]	±		192
	<b>OpenInterest</b> <OpnIntrst>	[1..1]			193
	<b>GrossNotionalAmount</b> <GrssNtnlAmt>	[1..1]	Amount	C1, C3	193
	<b>NumberOfLots</b> <NbOfLots>	[0..1]	Quantity		193
	<b>TradesCleared</b> <TrdsClrd>	[0..1]	Quantity		193

#### 17.4.1.1 TradingVenue <TradgVn>

*Presence:* [1..\*]

*Definition:* Exchange or trading venue where product is traded.

*Datatype:* "MICIdentifier" on page 263

**17.4.1.2 CCPPProductIdentification <CCPPdctId>***Presence:* [1..1]*Definition:* CCP's unique identification for product cleared.**CCPPProductIdentification <CCPPdctId>** contains the following elements (see "GenericIdentification168" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

**17.4.1.3 UniversalProductIdentification <UvrsIPdctId>***Presence:* [0..1]*Definition:* Standard unique identification of product cleared.**UniversalProductIdentification <UvrsIPdctId>** contains the following elements (see "GenericIdentification168" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

**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	<b>Derivative</b> <Deriv>	[1..1]			187
	<b>DerivativeClassification</b> <DerivClssfctn>	[1..1]	±		187
	<b>DerivativeUnderlyingLeg</b> <DerivUndrlygLeg>	[1..2]	±		188
	<b>OptionAttributes</b> <OptnAttrbts>	[0..1]	±		189
Or	<b>SecuritiesFinancingTransaction</b> <SctiesFincgTx>	[1..1]			190
	<b>ProductClassification</b> <PdctClssfctn>	[1..1]			190
	<b>AssetClass</b> <AsstClss>	[1..1]	Text		191
	<b>BaseProduct</b> <BasePdct>	[0..1]	Text		191
	<b>SubProduct</b> <SubPdct>	[0..1]	Text		191
	<b>SubCommodity</b> <SubCmmdty>	[0..1]	Text		191
	<b>TransactionType</b> <TxTp>	[0..1]	Text		191
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			191
{Or	<b>SpecificCollateral</b> <SpfcColl>	[1..1]	±		192
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]			192
	<b>EligibleFinancialInstrumentIdentification</b> <ElgblFinInstrmId>	[1..*]	Text		192
	<b>TripartyAgent</b> <TrptyAgnt>	[0..1]	IdentifierSet		192
Or}	<b>Security</b> <Scty>	[1..1]	±		192

#### 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
	<b>DerivativeClassification</b> <DerivClssfctn>	[1..1]	±		187
	<b>DerivativeUnderlyingLeg</b> <DerivUndrlygLeg>	[1..2]	±		188
	<b>OptionAttributes</b> <OptnAttrbts>	[0..1]	±		189

##### 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 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClass <AsstClss>	[1..1]	Text		196
	BaseProduct <BasePdct>	[0..1]	Text		196
	SubProduct <SubPdct>	[0..1]	Text		196
	SubCommodity <SubCmmdty>	[0..1]	Text		196
	TransactionType <TxTp>	[0..1]	Text		196

#### 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 "DerivativeUnderlyingLeg1" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractAttributes <CtrctAttrbts>	[1..1]			200
	ContractTerm <CtrctTerm>	[0..1]			201
	Unit <Unit>	[1..1]	CodeSet		201
	Value <Val>	[1..1]	Quantity		201
	Standardisation <Stdstr>	[0..3]	CodeSet		201
	PaymentFrequency <PmtFrqcy>	[1..1]	CodeSet		202
	DefinedAttributes <DfndAttrbts>	[0..1]			202
{Or	QuantityDefinedAttributes <QtyDfndAttrbts>	[1..1]			203
	ContractSize <CtrctSz>	[1..1]			204
	LotSize <LotSz>	[1..1]	Quantity		204
	Unit <Unit>	[0..1]			204
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		208
	DeliveryType <DlrvyTp>	[1..1]	CodeSet		208
	UnderlyingIdentification <Undrlygld>	[1..1]	±		209
	PriceCurrency <PricCcy>	[1..1]	CodeSet	C1	209
Or}	ValueDefinedAttributes <ValDfndAttrbts>	[1..1]			209
	Notional <Ntnl>	[0..1]	Amount	C1, C2	210
	UnitValue <UnitVal>	[1..1]	Amount	C1, C2	210
	IndexIdentification <Indxld>	[1..1]	±		211
	IndexUnit <IndxUnit>	[1..1]	Text		211
	InterestRateTerms <IntrstRateTerms>	[0..1]	CodeSet		211

#### 17.4.1.4.1.3 OptionAttributes <OptnAttrbts>

*Presence:* [0..1]

*Definition:* Option specific attributes.

**OptionAttributes <OptnAttrbts>** contains the following elements (see "Option14" on page 196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpirationStyle <XprtnStyle>	[1..4]	CodeSet		197
	OptionStyle <OptnStyle>	[0..1]	CodeSet		197
	OptionType <OptnTp>	[0..1]	CodeSet		197
	BarrierIndicator <BrrrInd>	[0..1]	Indicator		198
	EventType <EvtTp>	[0..1]			198
	Type <Tp>	[1..1]			198
{Or	Code <Cd>	[1..1]	CodeSet		198
Or}	Proprietary <Prtry>	[1..1]	±		199
	Description <Desc>	[1..1]	Text		199

#### 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
	<b>ProductClassification</b> <PdctClssfctn>	[1..1]			190
	<b>AssetClass</b> <AsstClss>	[1..1]	Text		191
	<b>BaseProduct</b> <BasePdct>	[0..1]	Text		191
	<b>SubProduct</b> <SubPdct>	[0..1]	Text		191
	<b>SubCommodity</b> <SubCmmdty>	[0..1]	Text		191
	<b>TransactionType</b> <TxTp>	[0..1]	Text		191
	<b>RepurchaseAgreementType</b> <RpAgrmtTp>	[1..1]			191
{Or	<b>SpecificCollateral</b> <SpfcfcColl>	[1..1]	±		192
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]			192
	<b>EligibleFinancialInstrumentIdentification</b> <ElgblFinInstrmId>	[1..*]	Text		192
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	IdentifierSet		192

##### 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
	<b>AssetClass</b> <AsstClss>	[1..1]	Text		191
	<b>BaseProduct</b> <BasePdct>	[0..1]	Text		191
	<b>SubProduct</b> <SubPdct>	[0..1]	Text		191
	<b>SubCommodity</b> <SubCmmdty>	[0..1]	Text		191
	<b>TransactionType</b> <TxTp>	[0..1]	Text		191

#### 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 266

#### 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 266

#### 17.4.1.4.2.1.3 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Further details of the product type.

*Datatype:* "Max35Text" on page 266

#### 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 266

#### 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 266

#### 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	<b>SpecificCollateral</b> <SpcfcColl>	[1..1]	±		192
Or}	<b>GeneralCollateral</b> <GnlColl>	[1..1]			192
	<b>EligibleFinancialInstrumentIdentification</b> <ElgblFinInstrmId>	[1..*]	Text		192

#### 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 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±		214

#### 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
	<b>EligibleFinancialInstrumentIdentification</b> <ElgblFinInstrmId>	[1..*]	Text		192

#### 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 266

#### 17.4.1.4.2.3 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Identifier for triparty agent if applicable.

*Datatype:* "[LEIIdentifier](#)" on page 262

#### 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 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		240
	Issuer <Issr>	[1..1]	IdentifierSet		240
	Sector <Sctr>	[0..1]	IdentifierSet		240

#### 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
	<b>GrossNotionalAmount</b> <GrssNtnlAmt>	[1..1]	Amount	C1, C3	193
	<b>NumberOfLots</b> <NbOfLots>	[0..1]	Quantity		193

##### 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 240

##### 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 264

#### 17.4.1.6 TradesCleared <TrdsClrd>

*Presence:* [0..1]

*Definition:* Number of trades cleared over the reporting period.

*Datatype:* "NonNegativeNumber" on page 264

## 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 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

### 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 Message Items Types

## 18.1 MessageComponents

### 18.1.1 Amount

#### 18.1.1.1 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		195
	Sign <Sgn>	[1..1]	Indicator		195

##### 18.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

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

*Datatype:* "ImpliedCurrencyAndAmount" on page 241

##### 18.1.1.1.2 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

### 18.1.2 Asset

#### 18.1.2.1 DerivativeClassification1

*Definition:* Hierarchy of classification of a derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClass <AsstClss>	[1..1]	Text		196
	BaseProduct <BasePdct>	[0..1]	Text		196
	SubProduct <SubPdct>	[0..1]	Text		196
	SubCommodity <SubCmmdty>	[0..1]	Text		196
	TransactionType <TxTp>	[0..1]	Text		196

**18.1.2.1.1 AssetClass <AsstClss>***Presence:* [1..1]*Definition:* Highest level classification of a derivative.*Datatype:* "Max35Text" on page 266**18.1.2.1.2 BaseProduct <BasePdct>***Presence:* [0..1]*Definition:* Second level classification of a derivative.*Datatype:* "Max35Text" on page 266**18.1.2.1.3 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Third level classification of a derivative.*Datatype:* "Max35Text" on page 266**18.1.2.1.4 SubCommodity <SubCmmdty>***Presence:* [0..1]*Definition:* Low level classification of commodity derivatives.*Datatype:* "Max35Text" on page 266**18.1.2.1.5 TransactionType <TxTp>***Presence:* [0..1]*Definition:* Low level classification of a derivative.*Datatype:* "Max35Text" on page 266**18.1.2.2 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		197
	OptionStyle <OptnStyle>	[0..1]	CodeSet		197
	OptionType <OptnTp>	[0..1]	CodeSet		197
	BarrierIndicator <BrrrInd>	[0..1]	Indicator		198
	EventType <EvtTp>	[0..1]			198
	Type <Tp>	[1..1]			198
{Or	Code <Cd>	[1..1]	CodeSet		198
Or}	Proprietary <Prtry>	[1..1]	±		199
	Description <Desc>	[1..1]	Text		199

**18.1.2.2.1 ExpirationStyle <XprtnStyle>***Presence:* [1..4]*Definition:* Expiration style of the option.*Datatype:* "OptionStyle5Code" on page 254

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.

**18.1.2.2.2 OptionStyle <OptnStyle>***Presence:* [0..1]*Definition:* Specifies how the option can be exercised.*Datatype:* "ExoticOptionStyle1Code" on page 247

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 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.

**18.1.2.2.3 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether the option is a call or a put.*Datatype:* "OptionType1Code" on page 254

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.

#### 18.1.2.2.4 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 263):

- *Meaning When True:* True
- *Meaning When False:* False

#### 18.1.2.2.5 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]			198
{Or	Code <Cd>	[1..1]	CodeSet		198
Or}	Proprietary <Prtry>	[1..1]	±		199
	Description <Desc>	[1..1]	Text		199

##### 18.1.2.2.5.1 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		198
Or}	Proprietary <Prtry>	[1..1]	±		199

##### 18.1.2.2.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of event for an option using a code.

*Datatype:* "OptionEventType1Code" on page 253

CodeName	Name	Definition
CLST	CloseOut	Notice of a close out of the position.

CodeName	Name	Definition
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.

#### 18.1.2.2.5.1.2 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Issuer <Issr>	[1..1]	Text		220
	SchemeName <SchmeNm>	[0..1]	Text		220

#### 18.1.2.2.5.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the event.

*Datatype:* "[Max35Text](#)" on page 266

#### 18.1.2.3 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]			200
	ContractTerm <CtrctTerm>	[0..1]			201
	Unit <Unit>	[1..1]	CodeSet		201
	Value <Val>	[1..1]	Quantity		201
	Standardisation <Stdstn>	[0..3]	CodeSet		201
	PaymentFrequency <PmtFrqcy>	[1..1]	CodeSet		202
	DefinedAttributes <DfndAttrbts>	[0..1]			202
{Or	QuantityDefinedAttributes <QtyDfndAttrbts>	[1..1]			203
	ContractSize <CtrctSz>	[1..1]			204
	LotSize <LotSz>	[1..1]	Quantity		204
	Unit <Unit>	[0..1]			204
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		208
	DeliveryType <DlvryTp>	[1..1]	CodeSet		208
	UnderlyingIdentification <Undrlygld>	[1..1]	±		209
	PriceCurrency <PricCcy>	[1..1]	CodeSet	C1	209
Or}	ValueDefinedAttributes <ValDfndAttrbts>	[1..1]			209
	Notional <Ntnl>	[0..1]	Amount	C1, C2	210
	UnitValue <UnitVal>	[1..1]	Amount	C1, C2	210
	IndexIdentification <Indxld>	[1..1]	±		211
	IndexUnit <IndxUnit>	[1..1]	Text		211
	InterestRateTerms <IntrstRateTerms>	[0..1]	CodeSet		211

#### 18.1.2.3.1 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]			201
	Unit <Unit>	[1..1]	CodeSet		201
	Value <Val>	[1..1]	Quantity		201
	Standardisation <Stdstn>	[0..3]	CodeSet		201
	PaymentFrequency <PmtFrqcy>	[1..1]	CodeSet		202

#### 18.1.2.3.1.1 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		201
	Value <Val>	[1..1]	Quantity		201

##### 18.1.2.3.1.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* "RateBasis1Code" on page 255

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.

##### 18.1.2.3.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the contract term in number of units.

*Datatype:* "Number" on page 264

##### 18.1.2.3.1.2 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 256

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.

#### 18.1.2.3.1.3 PaymentFrequency <PmtFrqcy>

*Presence:* [1..1]

*Definition:* Schedule for leg payments.

*Datatype:* "Frequency11Code" on page 247

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.

#### 18.1.2.3.2 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]			203
	ContractSize <CtrctSz>	[1..1]			204
	LotSize <LotSz>	[1..1]	Quantity		204
	Unit <Unit>	[0..1]			204
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		208
	DeliveryType <DlvryTp>	[1..1]	CodeSet		208
	UnderlyingIdentification <Undrlygld>	[1..1]	±		209
	PriceCurrency <PricCcy>	[1..1]	CodeSet	C1	209
Or}	ValueDefinedAttributes <ValDfndAttrbts>	[1..1]			209
	Notional <Ntnl>	[0..1]	Amount	C1, C2	210
	UnitValue <UnitVal>	[1..1]	Amount	C1, C2	210
	IndexIdentification <Indxld>	[1..1]	±		211
	IndexUnit <IndxUnit>	[1..1]	Text		211
	InterestRateTerms <IntrstRateTerms>	[0..1]	CodeSet		211

#### 18.1.2.3.2.1 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]			204
	LotSize <LotSz>	[1..1]	Quantity		204
	Unit <Unit>	[0..1]			204
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		208
	DeliveryType <DlvryTp>	[1..1]	CodeSet		208
	UnderlyingIdentification <Undrlygld>	[1..1]	±		209
	PriceCurrency <PricCcy>	[1..1]	CodeSet	C1	209

**18.1.2.3.2.1.1 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		204
	Unit <Unit>	[0..1]			204
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		208

**18.1.2.3.2.1.1.1 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 264**18.1.2.3.2.1.1.2 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		204
Or}	Proprietary <Prtry>	[1..1]	±		208

**18.1.2.3.2.1.1.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies unit of quantity of a commodity or financial instrument.*Datatype:* "UnitOfMeasure8Code" on page 257

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).

#### 18.1.2.3.2.1.1.2.2 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Issuer <Issr>	[1..1]	Text		220
	SchemeName <SchmeNm>	[0..1]	Text		220

#### 18.1.2.3.2.1.1.2 DeliveryType <DlvryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the contract is cash/physical/optional settled.



*Datatype:* "PhysicalTransferType4Code" on page 254

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 18.1.2.3.2.1.3 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 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

#### 18.1.2.3.2.1.4 PriceCurrency <PricCcy>

*Presence:* [1..1]

*Definition:* Specifies the currency of price of underlying.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 242

##### 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.

#### 18.1.2.3.2.2 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	210
	UnitValue <UnitVal>	[1..1]	Amount	C1, C2	210
	IndexIdentification <IndxId>	[1..1]	±		211
	IndexUnit <IndxUnit>	[1..1]	Text		211
	InterestRateTerms <IntrstRateTerms>	[0..1]	CodeSet		211

#### 18.1.2.3.2.2.1 Notional <Ntnl>

*Presence:* [0..1]

*Definition:* Reference notional amount of the contract.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

##### 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.

#### 18.1.2.3.2.2.2 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 241

##### 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.

#### 18.1.2.3.2.2.3 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 18.1.2.3.2.2.4 IndexUnit <IndxUnit>

*Presence:* [1..1]

*Definition:* Unit index, typically 'Points', or for interest rate and CDS products, 'Bps'.

*Datatype:* "[Max35Text](#)" on page 266

#### 18.1.2.3.2.2.5 InterestRateTerms <IntrstRateTerms>

*Presence:* [0..1]

*Definition:* Day count convention for interest payments. Interest rate products only.

*Datatype:* "[InterestComputationMethod2Code](#)" on page 248

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.

## 18.1.3 Collateral

### 18.1.3.1 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]	±		214

#### 18.1.3.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of collateral placed as security for repo.

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "FinancialInstrument59" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		240
	Issuer <Issr>	[1..1]	IdentifierSet		240
	Sector <Sctr>	[0..1]	IdentifierSet		240

### 18.1.3.2 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]			215
	OriginalAmount <OrgnlAmt>	[0..1]	Amount	C1, C2	215
	ReportingAmount <RptgAmt>	[1..1]	Amount	C1, C2	216
	Type <Tp>	[1..1]			216
{Or	Code <Cd>	[1..1]	CodeSet		216
Or}	Proprietary <Prtry>	[1..1]	±		218
	CoreIndicator <CoreInd>	[1..1]	Indicator		219

#### 18.1.3.2.1 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	215
	ReportingAmount <RptgAmt>	[1..1]	Amount	C1, C2	216

##### 18.1.3.2.1.1 OriginalAmount <OrgnlAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

**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.

**18.1.3.2.1.2 ReportingAmount <RptgAmt>**

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

**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.

**18.1.3.2.2 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		216
Or}	Proprietary <Prtry>	[1..1]	±		218

**18.1.3.2.2.1 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 251



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.

#### 18.1.3.2.2.2 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Issuer <Issr>	[1..1]	Text		220
	SchemeName <SchmeNm>	[0..1]	Text		220

### 18.1.3.2.3 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 263):

- *Meaning When True:* True
- *Meaning When False:* False

### 18.1.3.3 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..*]	±		219
	EligibleFinancialInstrumentIdentification <ElgblFinInstrmId>	[0..*]	IdentifierSet		219

#### 18.1.3.3.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..\*]

*Definition:* ISINs of allocated securities of general collateral where known.

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "FinancialInstrument59" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		240
	Issuer <Issr>	[1..1]	IdentifierSet		240
	Sector <Sctr>	[0..1]	IdentifierSet		240

#### 18.1.3.3.2 EligibleFinancialInstrumentIdentification <ElgblFinInstrmId>

*Presence:* [0..\*]

*Definition:* List of eligible securities to be allocated where known.

*Datatype:* "ISINOct2015Identifier" on page 262

## 18.1.4 Identification Information

### 18.1.4.1 GenericIdentification36

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Issuer <Issr>	[1..1]	Text		220
	SchemeName <SchmeNm>	[0..1]	Text		220

#### 18.1.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Max35Text" on page 266

#### 18.1.4.1.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 266

#### 18.1.4.1.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 266

#### 18.1.4.2 GenericIdentification168

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 18.1.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary code that uniquely identifies the object or subject of interest.

*Datatype:* "Max256Text" on page 265

#### 18.1.4.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Human readable full name of the identifier.

*Datatype:* "Max140Text" on page 265

**18.1.4.2.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 266**18.1.4.2.4 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 266**18.1.4.3 GenericIdentification165***Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		221
	Description <Desc>	[0..1]	Text		221
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	CodeSet		221

**18.1.4.3.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary code that uniquely identifies the object or subject of interest.*Datatype:* "Max256Text" on page 265**18.1.4.3.2 Description <Desc>***Presence:* [0..1]*Definition:* Human readable full name of the identifier.*Datatype:* "Max140Text" on page 265**18.1.4.3.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 266**18.1.4.3.4 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "SchemeIdentificationType1Code" on page 255

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.

## 18.1.5 Margin Call Calculation

### 18.1.5.1 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]			222
{Or	LEI <LEI>	[1..1]	IdentifierSet		223
Or}	Proprietary <Prtry>	[1..1]	±		223
	PositionAccount <PosAcct>	[1..*]			223
	Identification <Id>	[1..1]			223
{Or	LEI <LEI>	[1..1]	IdentifierSet		224
Or}	Proprietary <Prtry>	[1..1]	±		224

#### 18.1.5.1.1 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		223
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 18.1.5.1.1.1 LEI <LEI>

*Presence:* [1..1]

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

*Datatype:* "LEIIdentifier" on page 262

#### 18.1.5.1.1.2 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 18.1.5.1.2 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]			223
{Or	LEI <LEI>	[1..1]	IdentifierSet		224
Or}	Proprietary <Prtry>	[1..1]	±		224

#### 18.1.5.1.2.1 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		224
Or}	Proprietary <Prtry>	[1..1]	±		224

#### 18.1.5.1.2.1.1 LEI <LEI>

*Presence:* [1..1]

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

*Datatype:* "LEIIdentifier" on page 262

#### 18.1.5.1.2.1.2 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

## 18.1.6 Miscellaneous

### 18.1.6.1 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		224
	Envelope <Envlp>	[1..1]	(External Schema)		225

#### 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.

#### 18.1.6.1.1 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 266

### 18.1.6.1.2 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.

### 18.1.6.2 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]			225
	Amount <Amt>	[1..1]	Amount	C1, C2	225
	Sign <Sgn>	[1..1]	Indicator		226
	InvestmentFlows <InvstmtFlows>	[1..1]			226
	Amount <Amt>	[1..1]	Amount	C1, C2	226
	Sign <Sgn>	[1..1]	Indicator		227

#### 18.1.6.2.1 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	225
	Sign <Sgn>	[1..1]	Indicator		226

##### 18.1.6.2.1.1 Amount <Amt>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 241

**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.

**18.1.6.2.1.2 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 263](#)):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

**18.1.6.2.2 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	226
	Sign <Sgn>	[1..1]	Indicator		227

**18.1.6.2.2.1 Amount <Amt>**

*Presence:* [1..1]

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

*Impacted by:* [C1 "ActiveCurrency"](#), [C2 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount" on page 241](#)

**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.

#### 18.1.6.2.2 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 263):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 18.1.6.3 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		227
Or}	Proprietary <Ptry>	[1..1]	±		228

#### 18.1.6.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of margin models used by a central counterparty.

*Datatype:* "ModelType1Code" on page 253

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 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

CodeName	Name	Definition
		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.

#### 18.1.6.3.2 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Issuer <Issr>	[1..1]	Text		220
	SchemeName <SchmeNm>	[0..1]	Text		220

#### 18.1.6.4 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	228
	CommodityType <CmmdtyTp>	[1..1]			229
{Or	Code <Cd>	[1..1]	CodeSet		229
Or}	Proprietary <Prtry>	[1..1]	±		232

##### 18.1.6.4.1 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Mark-to-market pre-haircut value.

*Impacted by:* [C1](#) "ActiveCurrency", [C3](#) "CurrencyAmount"

*Datatype:* "[ActiveCurrencyAnd24Amount](#)" on page 240

##### 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.

#### 18.1.6.4.2 CommodityType <CmmdtyTp>

*Presence:* [1..1]

*Definition:* Specifies the type of commodity.

**CommodityType <CmmdtyTp>** contains one of the following **AssetClassDetailedSubProductType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		229
Or}	Proprietary <Prtry>	[1..1]	±		232

##### 18.1.6.4.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of commodity.

*Datatype:* "AssetClassDetailedSubProductType16Code" on page 242

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.
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).

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
EUA	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.
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.

**18.1.6.4.2.2 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Issuer <Issr>	[1..1]	Text		220
	SchemeName <SchmeNm>	[0..1]	Text		220

**18.1.6.5 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]			232
{Or	LEI <LEI>	[1..1]	IdentifierSet		232
Or}	Proprietary <Prtry>	[1..1]	±		232
	Amount <Amt>	[1..1]	Amount	C1, C2	233

**18.1.6.5.1 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		232
Or}	Proprietary <Prtry>	[1..1]	±		232

**18.1.6.5.1.1 LEI <LEI>***Presence:* [1..1]*Definition:* Specifies the Legal Entity Identifier of the party.*Datatype:* "[LEIIdentifier](#)" on page 262**18.1.6.5.1.2 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 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

#### 18.1.6.5.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Value of the collateral guarantee.

*Impacted by:* [C1 "ActiveCurrency"](#), [C2 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 241

##### 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.

#### 18.1.6.6 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		233
	StressSize <StrssSz>	[1..1]			234
{Or	Relative <Rltv>	[1..1]	Rate		234
Or}	Absolute <Abs>	[1..1]			234
	Unit <Unit>	[1..1]	Text		234
	Quantity <Qty>	[1..1]	Quantity		234

##### 18.1.6.6.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier for the risk factor.

*Datatype:* "Max35Text" on page 266

#### 18.1.6.6.2 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		234
Or}	Absolute <Abs>	[1..1]			234
	Unit <Unit>	[1..1]	Text		234
	Quantity <Qty>	[1..1]	Quantity		234

##### 18.1.6.6.2.1 Relative <Rltv>

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 264

##### 18.1.6.6.2.2 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		234
	Quantity <Qty>	[1..1]	Quantity		234

##### 18.1.6.6.2.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit of measure for the absolute stress.

*Datatype:* "Max35Text" on page 266

##### 18.1.6.6.2.2.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of measure shifted.

*Datatype:* "Number" on page 264

#### 18.1.6.7 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		235
	StressSize <StrssSz>	[1..1]			235
{Or	Relative <Rltv>	[1..1]	Rate		235
Or}	Absolute <Abs>	[1..1]			235
	Unit <Unit>	[1..1]	Text		236
	Quantity <Qty>	[1..1]	Quantity		236

#### 18.1.6.7.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier for the strategy.

*Datatype:* "Max35Text" on page 266

#### 18.1.6.7.2 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		235
Or}	Absolute <Abs>	[1..1]			235
	Unit <Unit>	[1..1]	Text		236
	Quantity <Qty>	[1..1]	Quantity		236

##### 18.1.6.7.2.1 Relative <Rltv>

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 264

##### 18.1.6.7.2.2 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		236
	Quantity <Qty>	[1..1]	Quantity		236

**18.1.6.7.2.2.1 Unit <Unit>***Presence:* [1..1]*Definition:* Unit of measure for the absolute stress.*Datatype:* "Max35Text" on page 266**18.1.6.7.2.2.2 Quantity <Qty>***Presence:* [1..1]*Definition:* Number of units of measure shifted.*Datatype:* "Number" on page 264**18.1.6.8 StressedProduct1***Definition:* Financial instrument stressed under a stress test scenario.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		236
	MaximumStressSize <MaxStrssSz>	[1..1]			237
{Or	Relative <Rltv>	[1..1]	Rate		237
Or}	Absolute <Abs>	[1..1]			237
	Unit <Unit>	[1..1]	Text		237
	Quantity <Qty>	[1..1]	Quantity		237
	MinimumStressSize <MinStrssSz>	[1..1]			237
{Or	Relative <Rltv>	[1..1]	Rate		238
Or}	Absolute <Abs>	[1..1]			238
	Unit <Unit>	[1..1]	Text		238
	Quantity <Qty>	[1..1]	Quantity		238

**18.1.6.8.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identifier of the product.**Identification <Id>** contains the following elements (see "GenericIdentification168" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Description <Desc>	[0..1]	Text		220
	Issuer <Issr>	[0..1]	Text		221
	SchemeName <SchmeNm>	[0..1]	Text		221

**18.1.6.8.2 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		237
Or}	Absolute <Abs>	[1..1]			237
	Unit <Unit>	[1..1]	Text		237
	Quantity <Qty>	[1..1]	Quantity		237

**18.1.6.8.2.1 Relative <Rltv>***Presence:* [1..1]*Definition:* Percentage shift if the shift is defined as a relative move.*Datatype:* "BaseOneRate" on page 264**18.1.6.8.2.2 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		237
	Quantity <Qty>	[1..1]	Quantity		237

**18.1.6.8.2.2.1 Unit <Unit>***Presence:* [1..1]*Definition:* Unit of measure for the absolute stress.*Datatype:* "Max35Text" on page 266**18.1.6.8.2.2.2 Quantity <Qty>***Presence:* [1..1]*Definition:* Number of units of measure shifted.*Datatype:* "Number" on page 264**18.1.6.8.3 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		238
Or}	Absolute <Abs>	[1..1]			238
	Unit <Unit>	[1..1]	Text		238
	Quantity <Qty>	[1..1]	Quantity		238

#### 18.1.6.8.3.1 Relative <Rltv>

*Presence:* [1..1]

*Definition:* Percentage shift if the shift is defined as a relative move.

*Datatype:* "BaseOneRate" on page 264

#### 18.1.6.8.3.2 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		238
	Quantity <Qty>	[1..1]	Quantity		238

##### 18.1.6.8.3.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit of measure for the absolute stress.

*Datatype:* "Max35Text" on page 266

##### 18.1.6.8.3.2.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of measure shifted.

*Datatype:* "Number" on page 264

## 18.1.7 Securities Identification

### 18.1.7.1 SecurityIdentificationAndAmount1

*Definition:* Specifies the current valuation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		239
	MarketValue <MktVal>	[1..1]	Amount	C1, C3	239
	FinancialInstrumentType <FinInstrmTp>	[1..1]	CodeSet		239

#### 18.1.7.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* ISIN of the outright investment.

*Datatype:* "ISINOct2015Identifier" on page 262

#### 18.1.7.1.2 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 240

#### 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.

#### 18.1.7.1.3 FinancialInstrumentType <FinInstrmTp>

*Presence:* [1..1]

*Definition:* Type of a financial instrument: an equity, bond or other.

*Datatype:* "ProductType7Code" on page 255

CodeName	Name	Definition
SVGN	Sovereign	Asset type is sovereign.
EQUI	Equity	Identifies the nature or type of an equity.
OTHR	Other	Other asset type.

#### 18.1.7.2 FinancialInstrument59

*Definition:* Identifies the financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		240
	Issuer <Issr>	[1..1]	IdentifierSet		240
	Sector <Sctr>	[0..1]	IdentifierSet		240

#### 18.1.7.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Specifies the ISIN of the collateral.

*Datatype:* "ISINOct2015Identifier" on page 262

#### 18.1.7.2.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Identifies the security issuer.

*Datatype:* "LEIIdentifier" on page 262

#### 18.1.7.2.3 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Sector for the security issuer, for example, 0500.

*Datatype:* "SNA2008SectorIdentifier" on page 263

## 18.2 Message Datatypes

### 18.2.1 Amount

#### 18.2.1.1 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 242

#### 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.

**18.2.1.2 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 242

**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.

**18.2.1.3 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

## 18.2.2 CodeSet

### 18.2.2.1 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.

### 18.2.2.2 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.

### 18.2.2.3 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.

### 18.2.2.4 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.

### 18.2.2.5 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.

### 18.2.2.6 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".
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.

### 18.2.2.7 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.

CodeName	Name	Definition
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.

### 18.2.2.8 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 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.



CodeName	Name	Definition
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 (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

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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.

### 18.2.2.9 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.

CodeName	Name	Definition
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 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.

### 18.2.2.10 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 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.

### 18.2.2.11 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.

CodeName	Name	Definition
OTHR	Other	Another type of event.
TRIG	Trigger	Notice of a trigger hit.

#### 18.2.2.12 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.
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.

#### 18.2.2.13 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.

#### 18.2.2.14 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.

#### 18.2.2.15 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.

#### 18.2.2.16 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.
OTHR	Other	Other asset type.

#### 18.2.2.17 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.

#### 18.2.2.18 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.

#### 18.2.2.19 SchemelIdentificationType1Code

*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.
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.

#### 18.2.2.20 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.

#### 18.2.2.21 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



CodeName	Name	Definition
		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.

#### 18.2.2.22 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.

#### 18.2.2.23 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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).
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.

CodeName	Name	Definition
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.
ALLOW	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.

CodeName	Name	Definition
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.
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).

## 18.2.3 Date

### 18.2.3.1 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

## 18.2.4 DateTime

### 18.2.4.1 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

## 18.2.5 IdentifierSet

### 18.2.5.1 ISINOct2015Identifier

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

#### Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 18.2.5.2 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}

### 18.2.5.3 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}

### 18.2.5.4 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

## 18.2.6 Indicator

### 18.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 18.2.6.2 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

## 18.2.7 Quantity

### 18.2.7.1 Fraction5DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example, 0.75 or 45.6.

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	5

### 18.2.7.2 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

### 18.2.7.3 NonNegativeNumber

*Definition:* Non negative integer.

*Type:* Quantity

#### Format

minInclusive	0
totalDigits	18
fractionDigits	0

### 18.2.7.4 Number

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	0

### 18.2.7.5 PositiveNumber

*Definition:* Number of objects represented as a positive integer.

*Type:* Quantity

#### Format

minInclusive	1
totalDigits	18
fractionDigits	0

## 18.2.8 Rate

### 18.2.8.1 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

## 18.2.9 Text

### 18.2.9.1 Max10NumericText

*Definition:* Specifies a numeric string with a maximum length of 10 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,10}
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### 18.2.9.2 Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

minLength	1
maxLength	140

### 18.2.9.3 Max2000Text

*Definition:* Specifies a character string with a maximum length of 2000 characters.

*Type:* Text

**Format**

minLength	1
maxLength	2000

### 18.2.9.4 Max256Text

*Definition:* Specifies a character string with a maximum length of 256 characters.

*Type:* Text

**Format**

minLength	1
maxLength	256

### 18.2.9.5 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

### 18.2.9.6 Max35Text

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35