



## Usage Guideline

# **auth.029.001.04\_ESMAUG\_QRYATR\_1.0.0**

EMIR Refit - Incoming Messages - For ITSC Approval -  
Batch 2 - V1.1.0

This document describes a usage guideline restricting the base message  
auth.029.001.04. You can also consult this [information online](#).

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26 September 2023

|                              |           |
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## Message Functionality

### Collection Description

EMIR Refit - Incoming Messages - For ITSC Approval - Batch 2 - V1.1.0 ([link](#))

### Usage Guideline Description

auth.029.001.04\_ESMAUG\_QRYATR\_1.0.0 ([link](#))

The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.

### Outline

The auth.029.001.04\_ESMAUG\_QRYATR\_1.0.0 message is composed of 6 building blocks

#### **a - Any BIC**

Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

#### **b - Legal Entity Identifier**

Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

#### **c - Name And Address**

Name and address of a party.

#### **d - Proprietary Identification**

Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

#### **e - Ad Hoc Query**

Query criteria specifically applied to ad-hoc queries.

#### **f - Recurrent Query**

Query criteria specifically applied to recurrent queries.

## About this document

### Legend

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

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

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

| Index | Lv<br>l | Name                                                    | XML Tag            | Mult   | Type / Code                                                      | Rest<br>r | Additional details |
|-------|---------|---------------------------------------------------------|--------------------|--------|------------------------------------------------------------------|-----------|--------------------|
|       | 0       | Derivatives Trade Report Query V04<br>(auth.029.001.04) | <DerivsTradRptQry> |        |                                                                  |           |                    |
|       | 1       | Requesting Authority                                    | <RqstngAuthrty>    | [1..1] | Choice                                                           |           |                    |
|       | 2       | Any BIC                                                 | <AnyBIC>           | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 2       | Legal Entity Identifier                                 | <LglNttyldr>       | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                                |           |                    |
|       | 2       | Name And Address                                        | <NmAndAdr>         | [1..1] |                                                                  |           |                    |
|       | 3       | Name                                                    | <Nm>               | [1..1] | text{1,350}                                                      |           |                    |
|       | 3       | Address                                                 | <Adr>              | [0..1] |                                                                  |           |                    |
|       | 4       | Address Type                                            | <AdrTp>            | [0..1] | text                                                             |           |                    |
|       | 5       | Postal                                                  |                    |        | ADDR                                                             |           |                    |
|       | 5       | PO Box                                                  |                    |        | PBOX                                                             |           |                    |
|       | 5       | Residential                                             |                    |        | HOME                                                             |           |                    |
|       | 5       | Business                                                |                    |        | BIZZ                                                             |           |                    |
|       | 5       | Mail To                                                 |                    |        | MLTO                                                             |           |                    |
|       | 5       | Delivery To                                             |                    |        | DLVY                                                             |           |                    |
|       | 4       | Address Line                                            | <AdrLine>          | [0..5] | text{1,70}                                                       |           |                    |
|       | 4       | Street Name                                             | <StrtNm>           | [0..1] | text{1,70}                                                       |           |                    |
|       | 4       | Building Number                                         | <BldgNb>           | [0..1] | text{1,16}                                                       |           |                    |
|       | 4       | Post Code                                               | <PstCd>            | [0..1] | text{1,16}                                                       |           |                    |
|       | 4       | Town Name                                               | <TwnNm>            | [0..1] | text{1,35}                                                       |           |                    |
|       | 4       | Country Sub Division                                    | <CtrySubDvsn>      | [0..1] | text{1,35}                                                       |           |                    |
|       | 4       | Country                                                 | <Ctry>             | [1..1] | text<br>[A-Z]{2,2}                                               |           |                    |
|       | 2       | Proprietary Identification                              | <PrtryId>          | [1..1] |                                                                  |           |                    |
|       | 3       | Identification                                          | <Id>               | [1..1] | text{1,35}                                                       |           |                    |
|       | 3       | Scheme Name                                             | <SchmeNm>          | [0..1] | text{1,35}                                                       |           |                    |
|       | 3       | Issuer                                                  | <Issr>             | [0..1] | text{1,35}                                                       |           |                    |
|       | 1       | Trade Query Data                                        | <TradQryData>      | [1..1] | Choice                                                           |           |                    |
|       | 2       | Ad Hoc Query                                            | <AdHocQry>         | [1..1] |                                                                  |           |                    |

| Index | Lv<br>l | Name                        | XML Tag             | Mult   | Type / Code                                                      | Rest<br>r | Additional details |
|-------|---------|-----------------------------|---------------------|--------|------------------------------------------------------------------|-----------|--------------------|
|       | 3       | Trade Life Cycle History    | <TradLifeCyclHstry> | [0..1] | boolean                                                          |           |                    |
|       | 3       | Margin Life Cycle History   | <MrgnLifeCyclHstry> | [0..1] | boolean                                                          |           |                    |
|       | 3       | Outstanding Trade Indicator | <OutsdngTradInd>    | [1..1] | boolean                                                          |           |                    |
|       | 3       | Trade Party Criteria        | <TradPtyCrit>       | [0..1] |                                                                  |           |                    |
|       | 4       | Operator                    | <Oprtr>             | [1..1] | text                                                             |           |                    |
|       | 5       | And                         |                     |        | ANDD                                                             |           |                    |
|       | 5       | Or                          |                     |        | ORRR                                                             |           |                    |
|       | 4       | Reporting Counterparty      | <RptgCtrPty>        | [0..1] | Choice                                                           |           |                    |
|       | 5       | Identification              | <Id>                | [1..*] | Choice                                                           |           |                    |
|       | 6       | Legal                       | <Lgl>               | [1..1] |                                                                  |           |                    |
|       | 7       | Identification              | <Id>                | [1..1] | Choice                                                           |           |                    |
|       | 8       | LEI                         | <LEI>               | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                                |           |                    |
|       | 8       | Other                       | <Othr>              | [1..1] |                                                                  |           |                    |
|       | 9       | Identification              | <Id>                | [1..1] |                                                                  |           |                    |
|       | 10      | Identification              | <Id>                | [1..1] | text{1,72}                                                       |           |                    |
|       | 10      | Scheme Name                 | <SchmeNm>           | [0..1] | text{1,35}                                                       |           |                    |
|       | 10      | Issuer                      | <Issr>              | [0..1] | text{1,35}                                                       |           |                    |
|       | 9       | Name                        | <Nm>                | [0..1] | text{1,105}                                                      |           |                    |
|       | 9       | Domicile                    | <Dmcl>              | [0..1] | text{1,500}                                                      |           |                    |
|       | 8       | Any BIC                     | <AnyBIC>            | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 7       | Country                     | <Ctry>              | [0..1] | text<br>[A-Z]{2,2}                                               |           |                    |
|       | 6       | Natural                     | <Ntrl>              | [1..1] |                                                                  |           |                    |
|       | 7       | Identification              | <Id>                | [1..1] |                                                                  |           |                    |
|       | 8       | Identification              | <Id>                | [1..1] |                                                                  |           |                    |
|       | 9       | Identification              | <Id>                | [1..1] | text{1,72}                                                       |           |                    |

| Index | Lv<br>l | Name               | XML Tag      | Mult   | Type / Code                                                      | Rest<br>r | Additional details |
|-------|---------|--------------------|--------------|--------|------------------------------------------------------------------|-----------|--------------------|
|       | 9       | Scheme Name        | <SchmeNm>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 9       | Issuer             | <Issr>       | [0..1] | text{1,35}                                                       |           |                    |
|       | 8       | Name               | <Nm>         | [0..1] | text{1,105}                                                      |           |                    |
|       | 8       | Domicile           | <Dmcl>       | [0..1] | text{1,500}                                                      |           |                    |
|       | 7       | Country            | <Ctry>       | [0..1] | text<br>[A-Z]{2,2}                                               |           |                    |
|       | 5       | Not Reported       | <NotRptd>    | [1..1] | text                                                             |           |                    |
|       | 6       | Not Reported       |              |        | NORP                                                             |           |                    |
|       | 4       | Other Counterparty | <OthrCtrPty> | [0..1] | Choice                                                           |           |                    |
|       | 5       | Identification     | <Id>         | [1..*] | Choice                                                           |           |                    |
|       | 6       | Legal              | <Lgl>        | [1..1] |                                                                  |           |                    |
|       | 7       | Identification     | <Id>         | [1..1] | Choice                                                           |           |                    |
|       | 8       | LEI                | <LEI>        | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                                |           |                    |
|       | 8       | Other              | <Othr>       | [1..1] |                                                                  |           |                    |
|       | 9       | Identification     | <Id>         | [1..1] |                                                                  |           |                    |
|       | 10      | Identification     | <Id>         | [1..1] | text{1,72}                                                       |           |                    |
|       | 10      | Scheme Name        | <SchmeNm>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 10      | Issuer             | <Issr>       | [0..1] | text{1,35}                                                       |           |                    |
|       | 9       | Name               | <Nm>         | [0..1] | text{1,105}                                                      |           |                    |
|       | 9       | Domicile           | <Dmcl>       | [0..1] | text{1,500}                                                      |           |                    |
|       | 8       | Any BIC            | <AnyBIC>     | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 7       | Country            | <Ctry>       | [0..1] | text<br>[A-Z]{2,2}                                               |           |                    |
|       | 6       | Natural            | <Ntrl>       | [1..1] |                                                                  |           |                    |
|       | 7       | Identification     | <Id>         | [1..1] |                                                                  |           |                    |
|       | 8       | Identification     | <Id>         | [1..1] |                                                                  |           |                    |
|       | 9       | Identification     | <Id>         | [1..1] | text{1,72}                                                       |           |                    |
|       | 9       | Scheme Name        | <SchmeNm>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 9       | Issuer             | <Issr>       | [0..1] | text{1,35}                                                       |           |                    |

| Index | Lv<br>l | Name                          | XML Tag                 | Mult   | Type / Code                                                    | Rest<br>r | Additional details |
|-------|---------|-------------------------------|-------------------------|--------|----------------------------------------------------------------|-----------|--------------------|
|       | 8       | Name                          | <Nm>                    | [0..1] | text{1,105}                                                    |           |                    |
|       | 8       | Domicile                      | <Dmcl>                  | [0..1] | text{1,500}                                                    |           |                    |
|       | 7       | Country                       | <Ctry>                  | [0..1] | text<br>[A-Z]{2,2}                                             |           |                    |
|       | 5       | Not Reported                  | <NotRptd>               | [1..1] | text                                                           |           |                    |
|       | 6       | Not Reported                  |                         |        | NORP                                                           |           |                    |
|       | 4       | Entity Responsible For Report | <NttyRspnsblFor<br>Rpt> | [0..1] | Choice                                                         |           |                    |
|       | 5       | Identification                | <Id>                    | [1..*] | Choice                                                         |           |                    |
|       | 6       | LEI                           | <LEI>                   | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                              |           |                    |
|       | 6       | Other                         | <Othr>                  | [1..1] |                                                                |           |                    |
|       | 7       | Identification                | <Id>                    | [1..1] |                                                                |           |                    |
|       | 8       | Identification                | <Id>                    | [1..1] | text{1,72}                                                     |           |                    |
|       | 8       | Scheme Name                   | <SchmeNm>               | [0..1] | text{1,35}                                                     |           |                    |
|       | 8       | Issuer                        | <Issr>                  | [0..1] | text{1,35}                                                     |           |                    |
|       | 7       | Name                          | <Nm>                    | [0..1] | text{1,105}                                                    |           |                    |
|       | 7       | Domicile                      | <Dmcl>                  | [0..1] | text{1,500}                                                    |           |                    |
|       | 6       | Any BIC                       | <AnyBIC>                | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}[A-Z0-9]{3,3}{0,1} |           |                    |
|       | 5       | Not Reported                  | <NotRptd>               | [1..1] | text                                                           |           |                    |
|       | 6       | Not Reported                  |                         |        | NORP                                                           |           |                    |
|       | 4       | Submitting Agent              | <SubmitgAgt>            | [0..1] | Choice                                                         |           |                    |
|       | 5       | Identification                | <Id>                    | [1..*] | Choice                                                         |           |                    |
|       | 6       | LEI                           | <LEI>                   | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                              |           |                    |
|       | 6       | Other                         | <Othr>                  | [1..1] |                                                                |           |                    |
|       | 7       | Identification                | <Id>                    | [1..1] |                                                                |           |                    |
|       | 8       | Identification                | <Id>                    | [1..1] | text{1,72}                                                     |           |                    |
|       | 8       | Scheme Name                   | <SchmeNm>               | [0..1] | text{1,35}                                                     |           |                    |

| Index | Lv<br>l | Name           | XML Tag   | Mult   | Type / Code                                                      | Rest<br>r | Additional details |
|-------|---------|----------------|-----------|--------|------------------------------------------------------------------|-----------|--------------------|
|       | 8       | Issuer         | <Issr>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 7       | Name           | <Nm>      | [0..1] | text{1,105}                                                      |           |                    |
|       | 7       | Domicile       | <Dmcl>    | [0..1] | text{1,500}                                                      |           |                    |
|       | 6       | Any BIC        | <AnyBIC>  | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 4       | Broker         | <Brkr>    | [0..1] | Choice                                                           |           |                    |
|       | 5       | Identification | <Id>      | [1..*] | Choice                                                           |           |                    |
|       | 6       | LEI            | <LEI>     | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                                |           |                    |
|       | 6       | Other          | <Othr>    | [1..1] |                                                                  |           |                    |
|       | 7       | Identification | <Id>      | [1..1] |                                                                  |           |                    |
|       | 8       | Identification | <Id>      | [1..1] | text{1,72}                                                       |           |                    |
|       | 8       | Scheme Name    | <SchmeNm> | [0..1] | text{1,35}                                                       |           |                    |
|       | 8       | Issuer         | <Issr>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 7       | Name           | <Nm>      | [0..1] | text{1,105}                                                      |           |                    |
|       | 7       | Domicile       | <Dmcl>    | [0..1] | text{1,500}                                                      |           |                    |
|       | 6       | Any BIC        | <AnyBIC>  | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 5       | Not Reported   | <NotRptd> | [1..1] | text                                                             |           |                    |
|       | 6       | Not Reported   |           |        | NORP                                                             |           |                    |
|       | 4       | CCP            | <CCP>     | [0..1] | Choice                                                           |           |                    |
|       | 5       | Identification | <Id>      | [1..*] | Choice                                                           |           |                    |
|       | 6       | LEI            | <LEI>     | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                                |           |                    |
|       | 6       | Other          | <Othr>    | [1..1] |                                                                  |           |                    |
|       | 7       | Identification | <Id>      | [1..1] |                                                                  |           |                    |
|       | 8       | Identification | <Id>      | [1..1] | text{1,72}                                                       |           |                    |

| Index | Lv<br>l | Name            | XML Tag   | Mult   | Type / Code                                                      | Rest<br>r | Additional details |
|-------|---------|-----------------|-----------|--------|------------------------------------------------------------------|-----------|--------------------|
|       | 8       | Scheme Name     | <SchmeNm> | [0..1] | text{1,35}                                                       |           |                    |
|       | 8       | Issuer          | <Issr>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 7       | Name            | <Nm>      | [0..1] | text{1,105}                                                      |           |                    |
|       | 7       | Domicile        | <Dmcl>    | [0..1] | text{1,500}                                                      |           |                    |
|       | 6       | Any BIC         | <AnyBIC>  | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 5       | Not Reported    | <NotRptd> | [1..1] | text                                                             |           |                    |
|       | 6       | Not Reported    |           |        | NORP                                                             |           |                    |
|       | 4       | Clearing Member | <ClrMmb>  | [0..1] | Choice                                                           |           |                    |
|       | 5       | Identification  | <Id>      | [1..*] | Choice                                                           |           |                    |
|       | 6       | Legal           | <Lgl>     | [1..1] |                                                                  |           |                    |
|       | 7       | Identification  | <Id>      | [1..1] | Choice                                                           |           |                    |
|       | 8       | LEI             | <LEI>     | [1..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}                                |           |                    |
|       | 8       | Other           | <Othr>    | [1..1] |                                                                  |           |                    |
|       | 9       | Identification  | <Id>      | [1..1] |                                                                  |           |                    |
|       | 10      | Identification  | <Id>      | [1..1] | text{1,72}                                                       |           |                    |
|       | 10      | Scheme Name     | <SchmeNm> | [0..1] | text{1,35}                                                       |           |                    |
|       | 10      | Issuer          | <Issr>    | [0..1] | text{1,35}                                                       |           |                    |
|       | 9       | Name            | <Nm>      | [0..1] | text{1,105}                                                      |           |                    |
|       | 9       | Domicile        | <Dmcl>    | [0..1] | text{1,500}                                                      |           |                    |
|       | 8       | Any BIC         | <AnyBIC>  | [1..1] | text<br>[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |           |                    |
|       | 7       | Country         | <Ctry>    | [0..1] | text<br>[A-Z]{2,2}                                               |           |                    |
|       | 6       | Natural         | <Ntrl>    | [1..1] |                                                                  |           |                    |
|       | 7       | Identification  | <Id>      | [1..1] |                                                                  |           |                    |
|       | 8       | Identification  | <Id>      | [1..1] |                                                                  |           |                    |
|       | 9       | Identification  | <Id>      | [1..1] | text{1,72}                                                       |           |                    |

| Index | Lv<br>l | Name                                    | XML Tag               | Mult   | Type / Code                               | Rest<br>r | Additional details |
|-------|---------|-----------------------------------------|-----------------------|--------|-------------------------------------------|-----------|--------------------|
|       | 9       | Scheme Name                             | <SchmeNm>             | [0..1] | text{1,35}                                |           |                    |
|       | 9       | Issuer                                  | <Issr>                | [0..1] | text{1,35}                                |           |                    |
|       | 8       | Name                                    | <Nm>                  | [0..1] | text{1,105}                               |           |                    |
|       | 8       | Domicile                                | <Dmcl>                | [0..1] | text{1,500}                               |           |                    |
|       | 7       | Country                                 | <Ctry>                | [0..1] | text<br>[A-Z]{2,2}                        |           |                    |
|       | 5       | Not Reported                            | <NotRptd>             | [1..1] | text                                      |           |                    |
|       | 6       | Not Reported                            |                       |        | NORP                                      |           |                    |
|       | 3       | Financial Instrument Criteria           | <FinInstrmCrit>       | [0..1] |                                           |           |                    |
|       | 4       | Operator                                | <Oprtr>               | [1..1] | text                                      |           |                    |
|       | 5       | And                                     |                       |        | ANDD                                      |           |                    |
|       | 5       | Or                                      |                       |        | ORRR                                      |           |                    |
|       | 4       | Contract Type                           | <CtrctTp>             | [0..*] | text                                      |           |                    |
|       | 5       | Contract For Difference                 |                       |        | CFDS                                      |           |                    |
|       | 5       | Forward Rate Agreement                  |                       |        | FRAS                                      |           |                    |
|       | 5       | Futures                                 |                       |        | FUTR                                      |           |                    |
|       | 5       | Forward                                 |                       |        | FORW                                      |           |                    |
|       | 5       | Option                                  |                       |        | OPTN                                      |           |                    |
|       | 5       | Spread Betting                          |                       |        | SPDB                                      |           |                    |
|       | 5       | Swap                                    |                       |        | SWAP                                      |           |                    |
|       | 5       | Swaption                                |                       |        | SWPT                                      |           |                    |
|       | 5       | Other                                   |                       |        | OTHR                                      |           |                    |
|       | 4       | ISIN                                    | <ISIN>                | [0..*] |                                           |           |                    |
|       | 5       | Identifier                              | <Idr>                 | [0..*] | text<br>[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} |           |                    |
|       | 5       | Not Reported                            | <NotRptd>             | [0..1] | text                                      |           |                    |
|       | 6       | Not Reported                            |                       |        | NORP                                      |           |                    |
|       | 4       | Unique Product Identifier               | <UnqPdctIdr>          | [0..*] |                                           |           |                    |
|       | 5       | Identifier                              | <Idr>                 | [0..*] | text{1,52}                                |           |                    |
|       | 5       | Not Reported                            | <NotRptd>             | [0..1] | text                                      |           |                    |
|       | 6       | Not Reported                            |                       |        | NORP                                      |           |                    |
|       | 4       | Underlying Instrument<br>Identification | <UndrlygInstrmId<br>> | [0..*] | Choice                                    |           |                    |

| Index | Lv<br>l | Name                | XML Tag     | Mult   | Type / Code                               | Rest<br>r | Additional details |
|-------|---------|---------------------|-------------|--------|-------------------------------------------|-----------|--------------------|
|       | 5       | ISIN                | <ISIN>      | [1..*] | text<br>[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} |           |                    |
|       | 5       | Index               | <Indx>      | [1..*] | Choice                                    |           |                    |
|       | 6       | ISIN                | <ISIN>      | [1..1] | text<br>[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} |           |                    |
|       | 6       | Name                | <Nm>        | [1..1] | text{1,25}                                |           |                    |
|       | 5       | Basket              | <Bskt>      | [1..*] |                                           |           |                    |
|       | 6       | Structurer          | <Strr>      | [0..1] | text<br>[A-Z0-9]{18,18}[0-9]{2,2}         |           |                    |
|       | 6       | Identifier          | <Idr>       | [0..1] | text{1,52}                                |           |                    |
|       | 6       | ISIN                | <ISIN>      | [0..1] | text<br>[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} |           |                    |
|       | 5       | Not Reported        | <NotRptd>   | [1..1] | text                                      |           |                    |
|       | 6       | Not Reported        |             |        | NORP                                      |           |                    |
|       | 3       | Time Criteria       | <TmCrit>    | [0..1] |                                           |           |                    |
|       | 4       | Reporting Date Time | <RptgDtTm>  | [0..1] |                                           |           |                    |
|       | 5       | From Date Time      | <FrDtTm>    | [1..1] | dateTime                                  |           |                    |
|       | 5       | To Date Time        | <ToDtTm>    | [1..1] | dateTime                                  |           |                    |
|       | 4       | Execution Date Time | <ExctnDtTm> | [0..1] |                                           |           |                    |
|       | 5       | From Date Time      | <FrDtTm>    | [1..1] | dateTime                                  |           |                    |
|       | 5       | To Date Time        | <ToDtTm>    | [1..1] | dateTime                                  |           |                    |
|       | 4       | Effective Date      | <FctvDt>    | [0..1] |                                           |           |                    |
|       | 5       | From Date           | <FrDt>      | [0..1] | date                                      |           |                    |
|       | 5       | To Date             | <ToDt>      | [1..1] | date                                      |           |                    |
|       | 4       | Valuation Date Time | <ValtnDtTm> | [0..1] |                                           |           |                    |
|       | 5       | From Date Time      | <FrDtTm>    | [1..1] | dateTime                                  |           |                    |
|       | 5       | To Date Time        | <ToDtTm>    | [1..1] | dateTime                                  |           |                    |
|       | 4       | Expiration Date     | <XprtnDt>   | [0..1] | Choice                                    |           |                    |
|       | 5       | Range               | <Rg>        | [1..1] |                                           |           |                    |
|       | 6       | From Date           | <FrDt>      | [0..1] | date                                      |           |                    |
|       | 6       | To Date             | <ToDt>      | [1..1] | date                                      |           |                    |

| Index | Lv<br>l | Name                             | XML Tag         | Mult   | Type / Code           | Rest<br>r | Additional details |
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|       | 5       | Not Reported                     | <NotRptd>       | [1..1] | text                  |           |                    |
|       | 6       | Not Reported                     |                 |        | NORP                  |           |                    |
|       | 4       | Early Termination Date           | <EarlyTermtnDt> | [0..1] |                       |           |                    |
|       | 5       | From Date                        | <FrDt>          | [0..1] | date                  |           |                    |
|       | 5       | To Date                          | <ToDt>          | [1..1] | date                  |           |                    |
|       | 4       | Historical As Of Date            | <HstrclAsOfDt>  | [0..1] | date                  |           |                    |
|       | 3       | Other Criteria                   | <OthrCrit>      | [0..1] |                       |           |                    |
|       | 4       | Action Type                      | <ActnTp>        | [0..*] | text                  |           |                    |
|       | 5       | Correction                       |                 |        | CORR                  |           |                    |
|       | 5       | Error                            |                 |        | EROR                  |           |                    |
|       | 5       | Modification                     |                 |        | MODI                  |           |                    |
|       | 5       | New Transaction                  |                 |        | NEWT                  |           |                    |
|       | 5       | Position Component               |                 |        | POSC                  |           |                    |
|       | 5       | Revive                           |                 |        | REVI                  |           |                    |
|       | 5       | Termination                      |                 |        | TERM                  |           |                    |
|       | 5       | Valuation Update                 |                 |        | VALU                  |           |                    |
|       | 5       | Margin Update                    |                 |        | MARU                  |           |                    |
|       | 4       | Execution Venue                  | <ExctnVn>       | [0..1] | Choice                |           |                    |
|       | 5       | MIC                              | <MIC>           | [1..*] | text<br>[A-Z0-9]{4,4} |           |                    |
|       | 5       | Any MIC                          | <AnyMIC>        | [1..1] | text                  |           |                    |
|       | 6       | Any MIC                          |                 |        | ANYM                  |           |                    |
|       | 4       | Nature Of Counterparty           | <NtrOfCtrPty>   | [0..1] | text                  |           |                    |
|       | 5       | Other                            |                 |        | OTHR                  |           |                    |
|       | 5       | Non Financial Institution        |                 |        | NFIN                  |           |                    |
|       | 5       | Financial Institution            |                 |        | FIIN                  |           |                    |
|       | 5       | Central Counterparty             |                 |        | CCPS                  |           |                    |
|       | 4       | Corporate Sector                 | <CorpSctr>      | [0..1] |                       |           |                    |
|       | 5       | Financial Institution Sector     | <FISctr>        | [0..*] | text                  |           |                    |
|       | 6       | Fund<br>Alternative Investment   |                 |        | AIFD                  |           |                    |
|       | 6       | Depository<br>Central Securities |                 |        | CSDS                  |           |                    |
|       | 6       | Central Counterparty             |                 |        | CCPS                  |           |                    |

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|       | 6       | Credit Institution                                     |           |        | CDTI        |           |                    |
|       | 6       | Insurance Undertaking                                  |           |        | INUN        |           |                    |
|       | 6       | Occupational Retirement Provision Institution          |           |        | ORPI        |           |                    |
|       | 6       | Investment Firm                                        |           |        | INVF        |           |                    |
|       | 6       | Reinsurance Undertaking                                |           |        | REIN        |           |                    |
|       | 6       | UCITS Management Company                               |           |        | UCIT        |           |                    |
|       | 5       | Non Financial Institution Sector                       | <NFISctr> | [0..*] | text        |           |                    |
|       | 6       | Water Supply Sewerage Waste Management And Remediation |           |        | WTER        |           |                    |
|       | 6       | Mining And Quarrying                                   |           |        | MING        |           |                    |
|       | 6       | Manufacturing                                          |           |        | MAFG        |           |                    |
|       | 6       | Electricity Gas Steam And Air Conditioning Supply      |           |        | SPLY        |           |                    |
|       | 6       | Construction                                           |           |        | CSTR        |           |                    |
|       | 6       | Agriculture Forestry And Fishing                       |           |        | AGRI        |           |                    |
|       | 6       | Accommodation And Food                                 |           |        | ACAF        |           |                    |
|       | 6       | Education                                              |           |        | EDUC        |           |                    |
|       | 6       | Arts Entertainment And Recreation                      |           |        | AEAR        |           |                    |
|       | 6       | Financial And Insurance Activity                       |           |        | FINA        |           |                    |
|       | 6       | Human Health And Social Work Activity                  |           |        | HHSW        |           |                    |
|       | 6       | Information And Communication                          |           |        | INCO        |           |                    |
|       | 6       | Motor Vehicles And Motorcycles                         |           |        | WRRM        |           |                    |
|       | 6       | Other Service Activity                                 |           |        | OTSA        |           |                    |
|       | 6       | Professional Scientific And Technical Activity         |           |        | PSTA        |           |                    |

| Index | Lv<br>l | Name                                                  | XML Tag                | Mult   | Type / Code        | Rest<br>r | Additional details |
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|       | 6       | Public Administration<br>And Defence                  |                        |        | PADS               |           |                    |
|       | 6       | Real Estate Activity                                  |                        |        | RESA               |           |                    |
|       | 6       | Transportation And<br>Storage                         |                        |        | TRAS               |           |                    |
|       | 6       | Administrative And<br>Support Service Activity        |                        |        | ASSA               |           |                    |
|       | 6       | Activity Of Households<br>As Employer                 |                        |        | AHAE               |           |                    |
|       | 6       | Activity Of<br>Extraterritorial Organisation And Body |                        |        | AEOB               |           |                    |
|       | 5       | Not Reported                                          | <NotRptd>              | [0..1] | text               |           |                    |
|       | 6       | Not Reported                                          |                        |        | NORP               |           |                    |
|       | 4       | Asset Class                                           | <AsstCls>              | [0..*] | text               |           |                    |
|       | 5       | Credit                                                |                        |        | CRDT               |           |                    |
|       | 5       | Currency                                              |                        |        | CURR               |           |                    |
|       | 5       | Equity                                                |                        |        | EQUI               |           |                    |
|       | 5       | Interest Rate                                         |                        |        | INTR               |           |                    |
|       | 5       | Commodity                                             |                        |        | COMM               |           |                    |
|       | 4       | Product Classification                                | <PdctClsfctn>          | [0..1] |                    |           |                    |
|       | 5       | Classification Financial<br>Instrument                | <ClsfctnFinInstr<br>m> | [0..*] | text<br>[A-Z]{6,6} |           |                    |
|       | 5       | Unique Product Identifier                             | <UnqPdctIdr>           | [0..*] | text{1,52}         |           |                    |
|       | 4       | Level                                                 | <Lvl>                  | [0..1] | text               |           |                    |
|       | 5       | Position                                              |                        |        | PSTN               |           |                    |
|       | 5       | Transaction                                           |                        |        | TCTN               |           |                    |
|       | 4       | Event Type                                            | <EvtTp>                | [0..*] | text               |           |                    |
|       | 5       | Allocation                                            |                        |        | ALOC               |           |                    |
|       | 5       | Clearing                                              |                        |        | CLRG               |           |                    |
|       | 5       | Clearing And Allocation                               |                        |        | CLAL               |           |                    |
|       | 5       | Compression                                           |                        |        | COMP               |           |                    |
|       | 5       | Corporate Action                                      |                        |        | CORP               |           |                    |
|       | 5       | Credit Event                                          |                        |        | CREV               |           |                    |
|       | 5       | Early Termination                                     |                        |        | ETRM               |           |                    |
|       | 5       | Exercise                                              |                        |        | EXER               |           |                    |

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|       | 5       | Inclusion In Position           |            |        | INCP         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Novation                        |            |        | NOVA         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Porting                         |            |        | PTNG         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Trade                           |            |        | TRAD         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Update                          |            |        | UPDT         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 2       | Recurrent Query                 | <RcrntQry> | [1..1] |              |           |                                                                                                                                                                                                                                                                                                                               |
|       | 3       | Query Type                      | <QryTp>    | [1..1] | text{1,1000} | T/C       | Type Changed:<br>One of the following code values must be used:<br>AOTE (All Outstanding Derivatives)<br>ATPD (All Derivative Reports)<br>RCNS (Reconciliation Report)<br>RJCS (Rejections Report)<br>TPST (Position Set Report)<br>WRNS (Warnings Report)<br>MARA (MarginDataActivityReport)<br>MARS (MarginDataStateReport) |
|       | 4       | All Outstanding Derivatives     |            |        | AOTE         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | All Derivative Reports          |            |        | ATPD         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Reconciliation Report           |            |        | RCNS         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Rejections Report               |            |        | RJCS         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Position Set Report             |            |        | TPST         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Warnings Report                 |            |        | WRNS         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Margin Data Activity Report     |            |        | MARA         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Margin Data State Report        |            |        | MARS         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 3       | Frequency                       | <Frqcy>    | [1..1] |              |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Frequency Type                  | <FrqcyTp>  | [1..1] | text{1,4}    |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Daily                           |            |        | DAIL         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Weekly                          |            |        | WEEK         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Monthly                         |            |        | MNTH         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Adhoc                           |            |        | ADHO         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 4       | Delivery Day                    | <DlvryDay> | [0..*] | text         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | All Days                        |            |        | ALLD         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Holidays<br>Days Excluding Bank |            |        | XBHL         |           |                                                                                                                                                                                                                                                                                                                               |
|       | 5       | Holidays<br>Days Including Bank |            |        | IBHL         |           |                                                                                                                                                                                                                                                                                                                               |

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|-------|---------|--------------|-------------|--------|-----------------------|-----------|--------------------|
|       | 5       | Friday       |             |        | FRID                  |           |                    |
|       | 5       | Monday       |             |        | MOND                  |           |                    |
|       | 5       | Saturday     |             |        | SATD                  |           |                    |
|       | 5       | Sunday       |             |        | SUND                  |           |                    |
|       | 5       | Thursday     |             |        | THUD                  |           |                    |
|       | 5       | Tuesday      |             |        | TUED                  |           |                    |
|       | 5       | Wednesday    |             |        | WEDD                  |           |                    |
|       | 5       | Weekdays     |             |        | WDAY                  |           |                    |
|       | 5       | Weekend      |             |        | WEND                  |           |                    |
|       | 4       | Day Of Month | <DayOfMnth> | [0..*] | 1 <= decimal<br><= 31 |           |                    |
|       | 3       | Valid Until  | <VldUntil>  | [1..1] | date                  |           |                    |

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