ISO 20022

Triparty Collateral Management - ISO - Latest version

Message Definition Report - Part 2

Approved by the Securities SEG on 16 December 2021

This document provides details of the Message Definitions for Triparty Collateral Management - ISO - Latest version.

December 2021

Table of Contents

1 Message Set Overview

Introduction

Set of messages used for Triparty Collateral Management activities and by intermediaries involved in the triparty collateral management processing chain such as the Triparty Agent, the Collateral Giver and the Collateral Taker etc...

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
colr.019.001.01 TripartyCollateralTransactionInstructionV01	Scope: This message is sent by a trading party to its triparty agent to instruct the agent to perform a specific action on a collateral management transaction. It is also sent by an account owner to an account servicer where the account servicer manages the account at the triparty agent on behalf of the trading party. The account owner may be a global custodian which manages an account with a triparty agent on behalf of their client or an investment management institution or a broker/dealer which has an account with their custodian. Usage: The triparty collateral management service is used by two trading parties at the agreement of a business transaction (for example, a repo, a securities loan, ...) when they want to secure the transaction with collateral. The management of this collateral (that is, agreeing on quantity and type, marking to market, ...) is done by a third party, the triparty collateral manager. Before starting to use these services, the three parties will first sign a contract in which they stipulate the rules of the agreement.
colr.020.001.01 TripartyCollateralTransactionInstructionProcessingStatusAdviceV01	Scope: This message is sent by a triparty agent after the receipt of a collateral instruction from its client. In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer. Usage: This message provides the status of the Triparty collateral transaction or instruction.
colr.021.001.01 TripartyCollateralAllegementNotificationV01	Scope:

MessageDefinition	Definition
	This message is sent by a triparty agent after the receipt of a collateral transaction or instruction from the collateral giver or taker to advise that a counterparty has alleged an instruction or a transaction against the account owner's account at the TPA and that the TPA could not find the corresponding transaction or instruction of the account owner. The allegement is used for initiation, modification and termination. In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer. Usage: An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner. The account servicer/owner relationship may be: - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
colr.022.001.01 TripartyCollateralAndExposureReportV01	Scope: This message is sent by a triparty agent to both the collateral giver and the collateral taker or to an account servicer, who manage the account at the triparty agent on behalf of a trading party, in the following circumstances: - after all collateral movements have been affected (after settlement-initiated) to show the end (fixed) positions (current status) or, - taking into account all collateral management instructions (including pending initiation and/or initiated. Usage: This message is sent to provide the details of the valuation of both the collateral and the exposure.
colr.023.001.01 TripartyCollateralStatusAdviceV01	Scope: This message is sent by a triparty agent after the receipt of a collateral instruction from its client.

MessageDefinition	Definition
	In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer. Usage: This message provides valuation results as well as the status of the proposed collateral movements (cash and securities).
colr.024.001.01 TripartyCollateralAllegementNotificationCancellationAdviceV01	Scope: Triparty agent sends a TripartyCollateralAllegementNotificationCancellationAdvice to the collateral giver or the collateral taker to inform of the cancellation of an allegement notification message previously sent by the triparty agent. The collateral giver and the collateral taker are participants of the triparty agents. In the frame of ECMS the collateral taker will be a central bank. The previously sent message is a TripartyCollateralAllegementNotification
reda.074.001.01 TripartyCollateralUnilateralRemovalRequestV01	Scope: A collateral giver/taker sends a TripartyCollateralFinancialInstrumentRemovalRequest to the Triparty Agent to remove a financial instrument from the collateral pool. The status of this request is provided with the reda.028 , the CollateralDataStatusAdvice.

2 colr.019.001.01 TripartyCollateralTransactionInstructionV01

2.1 MessageDefinition Functionality

Scope:

This message is sent by a trading party to its triparty agent to instruct the agent to perform a specific action on a collateral management transaction.

It is also sent by an account owner to an account servicer where the account servicer manages the account at the triparty agent on behalf of the trading party. The account owner may be a global custodian which manages an account with a triparty agent on behalf of their client or an investment management institution or a broker/dealer which has an account with their custodian.

Usage:

The triparty collateral management service is used by two trading parties at the agreement of a business transaction (for example, a repo, a securities loan, ...) when they want to secure the transaction with collateral. The management of this collateral (that is, agreeing on quantity and type, marking to market, ...) is done by a third party, the triparty collateral manager.

Before starting to use these services, the three parties will first sign a contract in which they stipulate the rules of the agreement.

Outline

The TripartyCollateralTransactionInstructionV01 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TransactionInstructionIdentification

Unambiguous identification of the instruction or the transaction as known by the instructing or the receiving party.

B. Linkages

Link to another transaction (or instruction) that must be processed after, before or at the same time.

C. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

D. GeneralParameters

Specifies the different parameters of the collateral transaction or instruction.

E. CollateralParties

Identifies the chain of collateral parties.

F. DealTransactionDetails

Specifies the information related to the deal.

G. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

H. SecuritiesMovement

Securities movements.

I. CashMovement

Cash movements.

J. OtherParties

Other business parties relevant to the transaction.

K. 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> <TrptyCollTxInstr>	[1..1]		C28	
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		15
	Linkages *<Lnkgs>*	[0..*]			15
	MessageNumber *<MsgNb>*	[0..1]	±	C30	16
	References *<Refs>*	[1..1]	±		16
	Pagination *<Pgntn>*	[1..1]	±		16
	GeneralParameters *<GnlParams>*	[1..1]		C14, C15, C13	17
	CollateralInstructionType *<CollInstrTp>*	[1..1]			19
{Or	**Code** *<Cd>*	[1..1]	CodeSet		19
Or}	**Proprietary** *<Prtry>*	[1..1]	±		20
	ExposureType *<XpsrTp>*	[1..1]	±		20
	CollateralSide *<CollSd>*	[1..1]	CodeSet		20
	ValueSoughtMarginRate *<ValSghtMrgnRate>*	[0..1]			21
{Or	**Rate** *<Rate>*	[1..1]	Rate		21
Or}	**Type** *<Tp>*	[1..1]	±		21
	TransferTitle *<TrfTitl>*	[0..1]	Indicator		21
	SettlementProcess *<SttlmPrc>*	[0..1]	±		21
	Priority *<Prty>*	[0..1]	±		22
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		22
	FailedSettlementSalvation *<FaildSttlmSlvtn>*	[0..1]	Indicator		22
	MainTradingAccountCollateralisation *<MainTradgAcctCollstn>*	[0..1]	Indicator		22
	BasketIdentificationAndEligibilitySetProfile *<BsktIdAndElgbltySetPrfl>*	[0..1]			23
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		23
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		23
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		24
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		24
	ResponseStatus *<RspnSts>*	[0..1]			24
{Or	**Code** *<Cd>*	[1..1]	CodeSet		24

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		25
	AdditionalInformation <*AddtlInf*>	[0..1]			25
	CollateralInstruction <*CollInstr*>	[0..1]	Text		25
	Note <*Note*>	[0..1]	Text		25
	CollateralParties <*CollPties*>	[1..1]			25
	PartyA <*PtyA*>	[1..1]	±	C22, C25	26
	ClientPartyA <*ClntPtyA*>	[0..1]	±	C22, C25	27
	PartyB <*PtyB*>	[1..1]	±	C23, C26	28
	ClientPartyB <*ClntPtyB*>	[0..1]	±	C23, C26	28
	TripartyAgent <*TrptyAgt*>	[0..1]	±		29
	CollateralAccount <*CollAcct*>	[0..1]	±		29
	DealTransactionDetails <*DealTxDtls*>	[1..1]		C17, C19, C32, C20	30
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		32
	ConcentrationLimit <*CncntrtnLmt*>	[0..1]	Indicator		33
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Text		33
	ClosingDate <*ClsgDt*>	[1..1]			33
{Or	**Date** <*Dt*>	[1..1]	±		33
Or}	**Code** <*Cd*>	[1..1]			34
{Or	**Code** <*Cd*>	[1..1]	CodeSet		34
Or}	**Proprietary** <*Prtry*>	[1..1]	±		34
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			34
	Transaction <*Tx*>	[0..1]	±		35
	Termination <*Termntn*>	[0..1]	±		35
	Accrued <*Acrd*>	[0..1]	±		36
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		36
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		36
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		37
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			37

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[1..1]			37
	Identification *<Id>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		38
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C6	38
	Period *<Prd>*	[0..1]	±		38
	ValueSought *<ValSght>*	[0..1]	±		38
	PricingRateAndIndex *<PricgRateAndIndx>*	[0..1]			39
{Or	**Rate** *<Rate>*	[1..1]	Rate		39
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			39
	Type *<Tp>*	[1..1]			40
{Or	**Code** *<Cd>*	[1..1]	CodeSet		40
Or}	**Proprietary** *<Prtry>*	[1..1]	±		43
	LookBackDays *<LookBckDays>*	[0..1]	Text		43
	CrystallisationDate *<CrstllstnDt>*	[0..1]			43
	Day *<Day>*	[1..1]	Indicator		43
	Period *<Prd>*	[0..1]	Text		43
	Tenor *<Tnr>*	[0..1]	CodeSet		44
	Currency *<Ccy>*	[0..1]	CodeSet	C2	44
	OvernightFrequencyRateFixing *<OvrnghtFrqcyRateFxg>*	[0..1]			44
{Or	**Code** *<Cd>*	[1..1]	CodeSet		45
Or}	**NumberOfDays** *<NbOfDays>*	[1..1]	Text		45
	Spread *<Sprd>*	[0..1]	Rate		45
	DayCountBasis *<DayCntBsis>*	[0..1]	±		45
	Payment *<Pmt>*	[0..1]	CodeSet		45
	OptionType *<OptnTp>*	[0..1]	±		46
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		46
	DealTransactionDate *<DealTxDt>*	[1..1]		C21, C29, C33	46
	TradeDate *<TradDt>*	[0..1]	Date		47
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		47
	SettlementDate *<SttlmDt>*	[0..1]	Date		48

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovement *<SctiesMvmnt>*	[0..*]		C24, C27	48
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		48
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C11, C12, C18	49
	Quantity *<Qty>*	[1..1]	±	C9	50
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		50
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		51
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		51
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		51
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		51
	CashMovement *<CshMvmnt>*	[0..*]			51
	CashMovement *<CshMvmnt>*	[1..1]	CodeSet		52
	CashAmount *<CshAmt>*	[1..1]	Amount	C1, C5	52
	CashAccount *<CshAcct>*	[0..1]	±		52
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		53
	ClientCashMovementIdentification *<ClntCshMvmntId>*	[0..1]	Text		53
	TripartyAgentServiceProviderCashMovementIdentification *<TrptyAgtSvcPrvdrCshMvmntId>*	[0..1]	Text		53
	OtherParties *<OthrPties>*	[0..1]			53
	Issuer *<Issr>*	[0..1]	±		53
	Investor *<Invstr>*	[0..*]	±		54
	SupplementaryData *<SplmtryData>*	[0..*]	±	C31	54

2.3 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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C11 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C12 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C13 MainTradingAccountCollateralisationGuideline

If the indicator is not present then the default interpretation is that the main trading account is included in the pool of securities positions available for collateralisation (re-use)

C14 MainTradingAccountCollateralisationProviderRule

The Main Trading Account Collateralisation indicator can be present only if the collateral side is the provider of collateral.

C15 MainTradingAccountCollateralisationTransactionTypeRule

The Main Trading Account Collateralisation Indicator can be present only if the Collateral Transaction Type is an initiation, a collateral adjustment, a principal adjustment or a margin adjustment.

C16 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 OptionTypePresenceRule

If OptionType is present then TerminationOption is not allowed.

C18 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C19 OvernightFrequencyRateFixingForFloatingOnly

The overnight frequency rate fixing flag can be used only for floating rates.

C20 OvernightFrequencyRateFixingGuideline

If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

C21 RequestedExecutionDatePresenceRule

If requested execution date is not present then trade date or settlement date must be present.

C22 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C23 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C24 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C25 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C26 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C27 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C28 Securities lending and Transaction Amount

If deal transaction details is present and that collateral exposure is securities lending or borrowing then transaction amount is optional otherwise it is mandatory.

```
On Condition
    /DealTransactionDetails is present
 And    /GeneralParameters/ExposureType/Code is different from value
```

```
'SecuritiesLendingAndBorrowing'
 And    /GeneralParameters/ExposureType/Proprietary is absent
Following Must be True
    /DealTransactionDetails/DealDetailsAmount[*]/Transaction Must be present
```

This constraint is defined at the MessageDefinition level.

C29 SettlementDatePresenceRule

If settlement date is not present than trade date or requested execution date must be present.

C30 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C31 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.

C32 TerminationOptionPresenceRule

If TerminationOption is present then OptionType is not allowed.

C33 TradeDatePresenceRule

If trade date is not present than requested execution date or settlement date must be present.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Unambiguous identification of the instruction or the transaction as known by the instructing or the receiving party.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see "TransactionIdentifications45" on page 323 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		323
	ClientCollateralTransactionIdentification <*ClntCollTxId*>	[0..1]	Text		324
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		324
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		324
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		324

2.4.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction (or instruction) that must be processed after, before or at the same time.

Linkages <Lnkgs> contains the following **Linkages58** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageNumber <*MsgNb*>	[0..1]	±	C30	16
	References <*Refs*>	[1..1]	±		16

2.4.2.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C30 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 315 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		315
Or	LongNumber <*LngNb*>	[1..1]	Text		315
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		315

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

2.4.2.2 References <Refs>

Presence: [1..1]

Definition: Reference to the linked transaction or instruction.

References <Refs> contains one of the following elements (see "References70Choice" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		322
Or}	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[1..1]	Text		322

2.4.3 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 345 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		345
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		345

2.4.4 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: Specifies the different parameters of the collateral transaction or instruction.

Impacted by: C14 "MainTradingAccountCollateralisationProviderRule", C15 "MainTradingAccountCollateralisationTransactionTypeRule", C13 "MainTradingAccountCollateralisationGuideline"

GeneralParameters <GnlParams> contains the following **CollateralParameters10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralInstructionType *<CollInstrTp>*	[1..1]			19
{Or	**Code** *<Cd>*	[1..1]	CodeSet		19
Or}	**Proprietary** *<Prtry>*	[1..1]	±		20
	ExposureType *<XpsrTp>*	[1..1]	±		20
	CollateralSide *<CollSd>*	[1..1]	CodeSet		20
	ValueSoughtMarginRate *<ValSghtMrgnRate>*	[0..1]			21
{Or	**Rate** *<Rate>*	[1..1]	Rate		21
Or}	**Type** *<Tp>*	[1..1]	±		21
	TransferTitle *<TrfTitl>*	[0..1]	Indicator		21
	SettlementProcess *<SttlmPrc>*	[0..1]	±		21
	Priority *<Prty>*	[0..1]	±		22
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		22
	FailedSettlementSalvation *<FaildSttlmSlvtn>*	[0..1]	Indicator		22
	MainTradingAccountCollateralisation *<MainTradgAcctCollstn>*	[0..1]	Indicator		22
	BasketIdentificationAndEligibilitySetProfile *<BsktIdAndElgbltySetPrfl>*	[0..1]			23
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		23
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		23
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		24
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		24
	ResponseStatus *<RspnSts>*	[0..1]			24
{Or	**Code** *<Cd>*	[1..1]	CodeSet		24
Or}	**Proprietary** *<Prtry>*	[1..1]	±		25
	AdditionalInformation *<AddtlInf>*	[0..1]			25
	CollateralInstruction *<CollInstr>*	[0..1]	Text		25
	Note *<Note>*	[0..1]	Text		25

Constraints

- **MainTradingAccountCollateralisationGuideline**

  If the indicator is not present then the default interpretation is that the main trading account is included in the pool of securities positions available for collateralisation (re-use)

- **MainTradingAccountCollateralisationProviderRule**

  The Main Trading Account Collateralisation indicator can be present only if the collateral side is the provider of collateral.

```
On Condition
    /MainTradingAccountCollateralisation is present
Following Must be True
    /CollateralSide Must be equal to value 'CollateralGiver'
```

- **MainTradingAccountCollateralisationTransactionTypeRule**

  The Main Trading Account Collateralisation Indicator can be present only if the Collateral Transaction Type is an initiation, a collateral adjustment, a principal adjustment or a margin adjustment.

```
On Condition
    /MainTradingAccountCollateralisation is present
Following Must be True
    /CollateralInstructionType/Code Must be equal to value 'Initiation'
 Or    /CollateralInstructionType/Code Must be equal to value
'CollateralAdjustment'
 Or    /CollateralInstructionType/Code Must be equal to value
'PrincipalExposureAdjustment'
 Or    /CollateralInstructionType/Code Must be equal to value 'MarginAdjustment'
```

2.4.4.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		19
Or}	**Proprietary** *<Prtry>*	[1..1]	±		20

2.4.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of collateral instruction as a code.

Datatype: "CollateralTransactionType1Code" on page 392

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.

CodeName	Name	Definition
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

2.4.4.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

2.4.4.2 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		339
Or}	Proprietary <*Prtry*>	[1..1]	±		341

2.4.4.3 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

2.4.4.4 ValueSoughtMarginRate <ValSghtMrgnRate>

Presence: [0..1]

Definition: Percentage by which the collateral value sought is increased, in selecting securities for a collateral basket, to reflect the taker's margin requirements.

Margin or haircut to be applied on the exposure amount, expressed as a percentage.

ValueSoughtMarginRate <ValSghtMrgnRate> contains one of the following **RateOrType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <*Rate*>	[1..1]	Rate		21
Or}	**Type** <*Tp*>	[1..1]	±		21

2.4.4.4.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: "PercentageRate" on page 412

2.4.4.4.2 Type <Tp>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

Type <Tp> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

2.4.4.5 TransferTitle <TrfTitl>

Presence: [0..1]

Definition: Change of title for the collateral. If N then collateral is pledged.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.4.6 SettlementProcess <SttlmPrc>

Presence: [0..1]

Definition: Specifies the settlement process in which the collateral will be settled.

SettlementProcess <SttlmPrc> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

2.4.4.7 Priority <Prty>

Presence: [0..1]

Definition: Specifies the priority with which the instruction needs to be executed.

Priority <Prty> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

2.4.4.8 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.4.9 FailedSettlementSalvation <FaildSttlmSlvtn>

Presence: [0..1]

Definition: Specifies whether the taker is allowed to solve the failing settlement by proposing other collateral movements.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.4.10 MainTradingAccountCollateralisation <MainTradgAcctCollstn>

Presence: [0..1]

Definition: Specifies if the main trading account is included in the pool of securities positions available for collateralisation. It is used in case of re-use of collateral to specify the account from which the securities collateral is taken from.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.4.11 BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>

Presence: [0..1]

Definition: Provides information on the baskets identification and the Eligibility Set Profile.

BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl> contains the following **BasketIdentificationAndEligibilitySetProfile1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		23
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		23
	ExclusionBasketIdentification <*ExclsnBsktId*>	[0..1]	±		24
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		24

2.4.4.11.1 PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>

Presence: [0..1]

Definition: Number identifying the preferred collateral basket.

PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

2.4.4.11.2 FallbackStartingBasketIdentification <FllbckStartgBsktId>

Presence: [0..1]

Definition: Number identifying the fallback starting collateral basket.

FallbackStartingBasketIdentification <FllbckStartgBsktId> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

2.4.4.11.3 ExclusionBasketIdentification <ExclsnBsktId>

Presence: [0..1]

Definition: Number identifying the collateral basket to be excluded.

ExclusionBasketIdentification <ExclsnBsktId> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

2.4.4.11.4 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

2.4.4.12 ResponseStatus <RspnSts>

Presence: [0..1]

Definition: Collateral taker's answer to the collateral giver instruction.

ResponseStatus <RspnSts> contains one of the following **ResponseStatus9Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		24
Or}	**Proprietary** <*Prtry*>	[1..1]	±		25

2.4.4.12.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the status of the response expressed as a code.

Datatype: "ResponseStatus2Code" on page 405

CodeName	Name	Definition
CONF	Confirmed	Collateral giver instruction details are confirmed.

CodeName	Name	Definition
DKNY	NotRecognised	Collateral giver instruction details are not recognised.

2.4.4.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the status of the response with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

2.4.4.13 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a collateral instruction.

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation24** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralInstruction <*CollInstr*>	[0..1]	Text		25
	Note <*Note*>	[0..1]	Text		25

2.4.4.13.1 CollateralInstruction <CollInstr>

Presence: [0..1]

Definition: Provides additional information on the collateral instruction.

Datatype: "Max350Text" on page 414

2.4.4.13.2 Note <Note>

Presence: [0..1]

Definition: Narrative information visible to other parties.

Datatype: "Max350Text" on page 414

2.4.5 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

CollateralParties <CollPties> contains the following **CollateralParties10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[1..1]	±	C22, C25	26
	ClientPartyA *<ClntPtyA>*	[0..1]	±	C22, C25	27
	PartyB *<PtyB>*	[1..1]	±	C23, C26	28
	ClientPartyB *<ClntPtyB>*	[0..1]	±	C23, C26	28
	TripartyAgent *<TrptyAgt>*	[0..1]	±		29
	CollateralAccount *<CollAcct>*	[0..1]	±		29

2.4.5.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyA <PtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		357
	LEI *<LEI>*	[0..1]	IdentifierSet		357
	AlternateIdentification *<AltrnId>*	[0..1]	±		358
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		358
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		358
	AccountOwner *<AcctOwnr>*	[0..1]	±		358
	PartyCapacity *<PtyCpcty>*	[0..1]			359
{Or	Code *<Cd>*	[1..1]	CodeSet		359
Or}	Proprietary *<Prtry>*	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
```

```
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

2.4.5.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

Impacted by: C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

ClientPartyA <ClntPtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		357
	LEI <*LEI*>	[0..1]	IdentifierSet		357
	AlternateIdentification <*AltrnId*>	[0..1]	±		358
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		358
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		358
	AccountOwner <*AcctOwnr*>	[0..1]	±		358
	PartyCapacity <*PtyCpcty*>	[0..1]			359
{Or	Code <*Cd*>	[1..1]	CodeSet		359
Or}	Proprietary <*Prtry*>	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

2.4.5.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C23 "SafekeepingAccountOrBlockChainAddress1Rule", C26 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyB <PtyB> contains the following elements (see "PartyIdentificationAndAccount203" on page 353 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		354
	LEI <*LEI*>	[0..1]	IdentifierSet		354
	AlternateIdentification <*AltrnId*>	[0..1]	±		355
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		355
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		355
	PartyCapacity <*PtyCpcty*>	[0..1]			355
{Or	Code <*Cd*>	[1..1]	CodeSet		356
Or}	Proprietary <*Prtry*>	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

2.4.5.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

Impacted by: C23 "SafekeepingAccountOrBlockChainAddress1Rule", C26 "SafekeepingAccountOrBlockChainAddress2Rule"

ClientPartyB <ClntPtyB> contains the following elements (see "PartyIdentificationAndAccount203" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		354
	LEI *<LEI>*	[0..1]	IdentifierSet		354
	AlternateIdentification *<AltrnId>*	[0..1]	±		355
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		355
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		355
	PartyCapacity *<PtyCpcty>*	[0..1]			355
{Or	Code *<Cd>*	[1..1]	CodeSet		356
Or}	Proprietary *<Prtry>*	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

2.4.5.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		363
	LEI *<LEI>*	[0..1]	IdentifierSet		363

2.4.5.6 CollateralAccount <CollAcct>

Presence: [0..1]

Definition: Account where the collateral is held during the lifecycle of the transaction.

CollateralAccount <CollAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		307
	Type *<Tp>*	[0..1]	±		307
	Name *<Nm>*	[0..1]	Text		307

2.4.6 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

Impacted by: C17 "OptionTypePresenceRule", C19 "OvernightFrequencyRateFixingForFloatingOnly", C32 "TerminationOptionPresenceRule", C20 "OvernightFrequencyRateFixingGuideline"

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		32
	ConcentrationLimit <*CncntrtnLmt*>	[0..1]	Indicator		33
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Text		33
	ClosingDate <*ClsgDt*>	[1..1]			33
{Or	**Date** <*Dt*>	[1..1]	±		33
Or}	**Code** <*Cd*>	[1..1]			34
{Or	**Code** <*Cd*>	[1..1]	CodeSet		34
Or}	**Proprietary** <*Prtry*>	[1..1]	±		34
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			34
	Transaction <*Tx*>	[0..1]	±		35
	Termination <*Termntn*>	[0..1]	±		35
	Accrued <*Acrd*>	[0..1]	±		36
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		36
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		36
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		37
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			37
	LotNumber <*LotNb*>	[1..1]			37
	Identification <*Id*>	[1..1]	Text		37
	Issuer <*Issr*>	[0..1]	Text		38
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C6	38
	Period <*Prd*>	[0..1]	±		38
	ValueSought <*ValSght*>	[0..1]	±		38
	PricingRateAndIndex <*PricgRateAndIndx*>	[0..1]			39
{Or	**Rate** <*Rate*>	[1..1]	Rate		39
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			39
	Type <*Tp*>	[1..1]			40
{Or	**Code** <*Cd*>	[1..1]	CodeSet		40
Or}	**Proprietary** <*Prtry*>	[1..1]	±		43
	LookBackDays <*LookBckDays*>	[0..1]	Text		43
	CrystallisationDate <*CrstllstnDt*>	[0..1]			43

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Day *<Day>*	[1..1]	Indicator		43
	Period *<Prd>*	[0..1]	Text		43
	Tenor *<Tnr>*	[0..1]	CodeSet		44
	Currency *<Ccy>*	[0..1]	CodeSet	C2	44
	OvernightFrequencyRateFixing *<OvrnghtFrqcyRateFxg>*	[0..1]			44
{Or	**Code** *<Cd>*	[1..1]	CodeSet		45
Or}	**NumberOfDays** *<NbOfDays>*	[1..1]	Text		45
	Spread *<Sprd>*	[0..1]	Rate		45
	DayCountBasis *<DayCntBsis>*	[0..1]	±		45
	Payment *<Pmt>*	[0..1]	CodeSet		45
	OptionType *<OptnTp>*	[0..1]	±		46
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		46

Constraints

- **OptionTypePresenceRule**

  If OptionType is present then TerminationOption is not allowed.

```
On Condition
    /OptionType is present
Following Must be True
    /TerminationOption Must be absent
```

- **OvernightFrequencyRateFixingForFloatingOnly**

  The overnight frequency rate fixing flag can be used only for floating rates.

- **OvernightFrequencyRateFixingGuideline**

  If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

- **TerminationOptionPresenceRule**

  If TerminationOption is present then OptionType is not allowed.

```
On Condition
    /TerminationOption is present
Following Must be True
    /OptionType Must be absent
```

2.4.6.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Place at which the instrument was traded.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification1" on page 333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C16	333
	LEI *<LEI>*	[0..1]	IdentifierSet		333

2.4.6.2 ConcentrationLimit <CncntrtnLmt>

Presence: [0..1]

Definition: Indicates whether a concentration limit applies to the transaction; if no limit applies, there is no constraint on how much of the collateral basket can be made up of one security.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.6.3 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Identifies the number of days in which the cash investor and dealer can agree to revisit the terms of an agreement.

Datatype: "Exact3NumericText" on page 412

2.4.6.4 ClosingDate <ClsgDt>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		33
Or}	**Code** *<Cd>*	[1..1]			34
{Or	**Code** *<Cd>*	[1..1]	CodeSet		34
Or}	**Proprietary** *<Prtry>*	[1..1]	±		34

2.4.6.4.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

2.4.6.4.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		34
Or}	**Proprietary** *<Prtry>*	[1..1]	±		34

2.4.6.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 393

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

2.4.6.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

2.4.6.5 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Specifies the details for the deal amounts.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Transaction <*Tx*>	[0..1]	±		35
	Termination <*Termntn*>	[0..1]	±		35
	Accrued <*Acrd*>	[0..1]	±		36
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		36
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		36
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		37
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			37
	LotNumber <*LotNb*>	[1..1]			37
	Identification <*Id*>	[1..1]	Text		37
	Issuer <*Issr*>	[0..1]	Text		38
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C6	38
	Period <*Prd*>	[0..1]	±		38
	ValueSought <*ValSght*>	[0..1]	±		38

2.4.6.5.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

2.4.6.5.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		312

2.4.6.5.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		312

2.4.6.5.4 CompoundSimpleAccrualCalculation <CmpndSmplAcrlClctn>

Presence: [0..1]

Definition: Specifies whether the interest calculation method is simple or compounding.

Datatype: "CalculationMethod1Code" on page 390

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

2.4.6.5.5 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies when the accrued interest is paid.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "Frequency38Choice" on page 320 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		320
Or}	Proprietary <*Prtry*>	[1..1]	±		320

2.4.6.5.6 InterestPaymentDelay <IntrstPmtDely>

Presence: [0..1]

Definition: Number of days after the accrual payment is due.

Datatype: "Max3NumericText" on page 414

2.4.6.5.7 TransactionAmountBreakdown <TxAmtBrkdwn>

Presence: [0..*]

Definition: Breakdown of transaction amount (required value for the exposure) into market value lots based on the underlying trades.

TransactionAmountBreakdown <TxAmtBrkdwn> contains the following **CollateralTransactionAmountBreakdown2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[1..1]			37
	Identification <*Id*>	[1..1]	Text		37
	Issuer <*Issr*>	[0..1]	Text		38
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C6	38
	Period <*Prd*>	[0..1]	±		38

2.4.6.5.7.1 LotNumber <LotNb>

Presence: [1..1]

Definition: Identification of the underlying transaction (exposure split).

LotNumber <LotNb> contains the following **GenericIdentification178** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		37
	Issuer <*Issr*>	[0..1]	Text		38

2.4.6.5.7.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: "Max35Text" on page 414

2.4.6.5.7.1.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

2.4.6.5.7.2 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Split amount of the aggregate transaction amount (exposure).

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

2.4.6.5.7.3 Period <Prd>

Presence: [0..1]

Definition: Period that applies to the aggregate transation amount (exposure).

Period <Prd> contains one of the following elements (see "Period4Choice" on page 312 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		312
Or	FromDate <*FrDt*>	[1..1]	Date		313
Or	ToDate <*ToDt*>	[1..1]	Date		313
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		313

2.4.6.5.8 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

2.4.6.6 PricingRateAndIndex <PricgRateAndIndx>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount as agreed between the counterparties and the tenor of the interest rate index.

PricingRateAndIndex <PricgRateAndIndx> contains one of the following **RateOrName4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <*Rate*>	[1..1]	Rate		39
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			39
	Type <*Tp*>	[1..1]			40
{Or	**Code** <*Cd*>	[1..1]	CodeSet		40
Or}	**Proprietary** <*Prtry*>	[1..1]	±		43
	LookBackDays <*LookBckDays*>	[0..1]	Text		43
	CrystallisationDate <*CrstllstnDt*>	[0..1]			43
	Day <*Day*>	[1..1]	Indicator		43
	Period <*Prd*>	[0..1]	Text		43
	Tenor <*Tnr*>	[0..1]	CodeSet		44
	Currency <*Ccy*>	[0..1]	CodeSet	C2	44

2.4.6.6.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: "PercentageRate" on page 412

2.4.6.6.2 RateIndexDetails <RateIndxDtls>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

RateIndexDetails <RateIndxDtls> contains the following **RateTypeAndLookback2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			40
{Or	**Code** *<Cd>*	[1..1]	CodeSet		40
Or}	**Proprietary** *<Prtry>*	[1..1]	±		43
	LookBackDays *<LookBckDays>*	[0..1]	Text		43
	CrystallisationDate *<CrstllstnDt>*	[0..1]			43
	Day *<Day>*	[1..1]	Indicator		43
	Period *<Prd>*	[0..1]	Text		43
	Tenor *<Tnr>*	[0..1]	CodeSet		44
	Currency *<Ccy>*	[0..1]	CodeSet	C2	44

2.4.6.6.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the rate type as an index type or by its name.

Type <Tp> contains one of the following **BenchmarkCurveName13Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		40
Or}	**Proprietary** *<Prtry>*	[1..1]	±		43

2.4.6.6.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a code.

Datatype: "BenchmarkCurveName7Code" on page 388

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate

CodeName	Name	Definition
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.

CodeName	Name	Definition
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

2.4.6.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

2.4.6.6.2.2 LookBackDays <LookBckDays>

Presence: [0..1]

Definition: Number of days prior to the current day to source the rate.

Datatype: "Max3NumericText" on page 414

2.4.6.6.2.3 CrystallisationDate <CrstllstnDt>

Presence: [0..1]

Definition: Identifies the penultimate accrual date of the transaction to the final (repurchase) date. Crystallising the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day.

CrystallisationDate <CrstllstnDt> contains the following **CrystallisationDay1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Day <*Day*>	[1..1]	Indicator		43
	Period <*Prd*>	[0..1]	Text		43

2.4.6.6.2.3.1 Day <Day>

Presence: [1..1]

Definition: Fix of the penultimate accrual date of the transaction to the final (repurchase) date. Crystallizing the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day. If not 1 then crystallization period must be used.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.6.6.2.3.2 Period <Prd>

Presence: [0..1]

Definition: Number of days prior to the accrual date of the transaction to the final (repurchase) date.

Datatype: "Max3NumericText" on page 414

2.4.6.6.2.4 Tenor <Tnr>

Presence: [0..1]

Definition: Specifies the tenor of the interest rate index (when the interest rate is calculated).

Datatype: "InterestRateIndexTenor2Code" on page 400

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.
TOWK	Week2	Tenor is 2 weeks.

2.4.6.6.2.5 Currency <Ccy>

Presence: [0..1]

Definition: Rate Index currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 387

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

2.4.6.7 OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg>

Presence: [0..1]

Definition: Indicates for a floating rate transaction if an overnight frequency rate fixing should be applied. If not present, a periodic fixing frequency will be applied (default is N).

OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg> contains one of the following **FrequencyRateFixing1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		45
Or}	**NumberOfDays** *<NbOfDays>*	[1..1]	Text		45

2.4.6.7.1 Code <Cd>

Presence: [1..1]

Definition: Frequency rate fixing expressed as a code.

Datatype: "FrequencyRateFixing1Code" on page 397

CodeName	Name	Definition
NONE	None	No update of the rate for the duration of the trade.
OVNG	Overnight	Daily fixing according to the tenor of the index.
PRDC	Periodic	Periodic fixing of the rate in line with (according to) the Tenor of the rate.

2.4.6.7.2 NumberOfDays <NbOfDays>

Presence: [1..1]

Definition: Specific number of days assigned for the frequency fixing of the rate.

Datatype: "Max3NumericText" on page 414

2.4.6.8 Spread <Sprd>

Presence: [0..1]

Definition: Premium or discount applied on a given rate.

Datatype: "PercentageRate" on page 412

2.4.6.9 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the financial instrument.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 348 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		348
Or}	Proprietary *<Prtry>*	[1..1]	±		351

2.4.6.10 Payment <Pmt>

Presence: [0..1]

Definition: Specifies whether the instruction is free or against payment.

Datatype: "DeliveryReceiptType2Code" on page 393

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

2.4.6.11 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see "OptionType6Choice" on page 341 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		341
Or}	Proprietary <*Prtry*>	[1..1]	±		341

2.4.6.12 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: "RepoTerminationOption1Code" on page 405

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

2.4.7 DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: C21 "RequestedExecutionDatePresenceRule", C29 "SettlementDatePresenceRule", C33 "TradeDatePresenceRule"

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate <*TradDt*>	[0..1]	Date		47
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		47
	SettlementDate <*SttlmDt*>	[0..1]	Date		48

Constraints

- **RequestedExecutionDatePresenceRule**

  If requested execution date is not present then trade date or settlement date must be present.

```
On Condition
    /RequestedExecutionDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /SettlementDate Must be present
```

- **SettlementDatePresenceRule**

  If settlement date is not present than trade date or requested execution date must be present.

```
On Condition
    /SettlementDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /RequestedExecutionDate Must be present
```

- **TradeDatePresenceRule**

  If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or    /SettlementDate Must be present
```

2.4.7.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: "ISODate" on page 408

2.4.7.2 RequestedExecutionDate <ReqdExctnDt>

Presence: [0..1]

Definition: Date/time at which the instructing party requests the instruction to be executed.

RequestedExecutionDate <ReqdExctnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

2.4.7.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: "ISODate" on page 408

2.4.8 SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

Impacted by: C24 "SafekeepingAccountOrBlockChainAddress1Rule", C27 "SafekeepingAccountOrBlockChainAddress2Rule"

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		48
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C11, C12, C18	49
	Quantity <*Qty*>	[1..1]	±	C9	50
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		50
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		51
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		51
	ClientSecuritiesMovementIdentification <*ClntSctiesMvmntId*>	[0..1]	Text		51
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrSctiesMvmntId*>	[0..1]	Text		51

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

2.4.8.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument is to be delivered or received.

Datatype: "CollateralEntryType1Code" on page 391

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

2.4.8.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 316 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		317
	OtherIdentification *<OthrId>*	[0..*]			317
	Identification *<Id>*	[1..1]	Text		317
	Suffix *<Sfx>*	[0..1]	Text		317
	Type *<Tp>*	[1..1]	±		317
	Description *<Desc>*	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

2.4.8.3 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument.

Impacted by: C9 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		367
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		368
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		368
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		368

Constraints

- **DigitalTokenUnitUsageRule**

  DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

2.4.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

2.4.8.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

2.4.8.6 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral or as a loan.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.8.7 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: "Max35Text" on page 414

2.4.8.8 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the financial instrument movement.

Datatype: "Max35Text" on page 414

2.4.9 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movements.

CashMovement <CshMvmnt> contains the following **CashMovement8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		52
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C5	52
	CashAccount <*CshAcct*>	[0..1]	±		52
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		53
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		53
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		53

2.4.9.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: "CollateralEntryType1Code" on page 391

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

2.4.9.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 385

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.

2.4.9.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 307 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C12	308
Or}	Proprietary *<Prtry>*	[1..1]	Text		308

2.4.9.4 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

2.4.9.5 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: "Max35Text" on page 414

2.4.9.6 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the cash movement.

Datatype: "Max35Text" on page 414

2.4.10 OtherParties <OthrPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

OtherParties <OthrPties> contains the following **OtherParties38** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]	±		53
	Investor *<Invstr>*	[0..*]	±		54

2.4.10.1 Issuer <Issr>

Presence: [0..1]

Definition: Issuer of the financial instrument.

Issuer <Issr> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		363
	LEI <*LEI*>	[0..1]	IdentifierSet		363

2.4.10.2 Investor <Invstr>

Presence: [0..*]

Definition: Instructing party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "PartyIdentification149" on page 359 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			360
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	360
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		360
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		361
Or}	Country <*Ctry*>	[1..1]	CodeSet	C6	361
	LEI <*LEI*>	[0..1]	IdentifierSet		361

2.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C31 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		352
	Envelope <*Envlp*>	[1..1]	(External Schema)		352

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 colr.020.001.01 TripartyCollateralTransactionInstructionProcessingStatusAdviceV01

3.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent after the receipt of a collateral instruction from its client.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

Usage:

This message provides the status of the Triparty collateral transaction or instruction.

Outline

The TripartyCollateralTransactionInstructionProcessingStatusAdviceV01 MessageDefinition is composed of 13 MessageBuildingBlocks:

A. TransactionInstructionIdentification

   Provides unambiguous transaction identification information.

B. CancellationRequestReference

   Reference to the unambiguous identification of the cancellation request as per the account owner.

C. Pagination

   Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

D. InstructionProcessingStatus

   Provides the status of an instruction.

E. MatchingStatus

   Provides the matching status of the instruction.

F. CancellationProcessingStatus

   Provides the status of a cancellation request or status query.

G. GeneralParameters

   provides general information about the instruction and collateral transaction the message refers to.

H. CollateralParties

   Identifies the chain of collateral parties.

I. DealTransactionDetails

   Specifies the information related to the deal.

J. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

K. SecuritiesMovement

Securities movements.

L. CashMovement

Cash movement

M. 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> <TrptyCollTxInstrPrcgStsAdvc>	[1..1]		C5, C13, C16	
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		62
	CancellationRequestReference *<CxlReqRef>*	[0..1]	Text		63
	Pagination *<Pgntn>*	[1..1]	±		63
	InstructionProcessingStatus *<InstrPrcgSts>*	[0..1]			63
{Or	**Processed** *<Prcd>*	[1..1]	±	C3	64
Or	**Future** *<Futr>*	[1..1]	±	C3	64
Or	**Rejected** *<Rjctd>*	[1..1]			65
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		65
Or}	**Reason** *<Rsn>*	[1..*]	±		65
Or	**Cancelled** *<Canc>*	[1..1]	±		66
Or	**PendingCancellation** *<PdgCxl>*	[1..1]			66
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		66
Or}	**Reason** *<Rsn>*	[1..1]			66
	Code *<Cd>*	[1..1]	±		67
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		67
Or	**CancellationRequest** *<CxlReq>*	[1..1]	±	C3	67
Or}	**Proprietary** *<Prtry>*	[1..1]	±		67
	MatchingStatus *<MtchgSts>*	[0..1]			68
{Or	**Matched** *<Mtchd>*	[1..1]	±	C3	68
Or	**Unmatched** *<Umtchd>*	[1..1]			68
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		69
Or}	**Reason** *<Rsn>*	[1..*]			69
	Code *<Cd>*	[1..1]	±		69
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		69
Or}	**Proprietary** *<Prtry>*	[1..1]	±		70
	CancellationProcessingStatus *<CxlPrcgSts>*	[0..1]	±		70
	GeneralParameters *<GnlParams>*	[1..1]			70
	CollateralInstructionType *<CollInstrTp>*	[1..1]			71

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		71
Or}	**Proprietary** *<Prtry>*	[1..1]	±		72
	ExposureType *<XpsrTp>*	[1..1]	±		72
	CollateralSide *<CollSd>*	[1..1]	CodeSet		72
	SettlementProcess *<SttlmPrc>*	[0..1]	±		73
	Priority *<Prty>*	[0..1]	±		73
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		73
	CollateralApproved *<CollApprvd>*	[0..1]	Indicator		73
	SettlementApproved *<SttlmApprvd>*	[0..1]	Indicator		73
	CollateralParties *<CollPties>*	[1..1]			74
	PartyA *<PtyA>*	[1..1]	±	C19, C22	74
	ClientPartyA *<ClntPtyA>*	[0..1]			75
	Identification *<Id>*	[1..1]	±		75
	LEI *<LEI>*	[0..1]	IdentifierSet		76
	AlternateIdentification *<AltrnId>*	[0..1]	±		76
	PartyB *<PtyB>*	[1..1]	±	C20, C23	76
	ClientPartyB *<ClntPtyB>*	[0..1]			77
	Identification *<Id>*	[1..1]	±		77
	LEI *<LEI>*	[0..1]	IdentifierSet		78
	AlternateIdentification *<AltrnId>*	[0..1]	±		78
	TripartyAgent *<TrptyAgt>*	[0..1]	±		78
	DealTransactionDetails *<DealTxDtls>*	[1..1]			78
	ClosingDate *<ClsgDt>*	[1..1]			79
{Or	**Date** *<Dt>*	[1..1]	±		79
Or}	**Code** *<Cd>*	[1..1]			80
{Or	**Code** *<Cd>*	[1..1]	CodeSet		80
Or}	**Proprietary** *<Prtry>*	[1..1]	±		80
	DealDetailsAmount *<DealDtlsAmt>*	[0..1]			80
	Transaction *<Tx>*	[0..1]	±		81
	Termination *<Termntn>*	[0..1]	±		81
	Accrued *<Acrd>*	[0..1]	±		81

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueSought <*ValSght*>	[0..1]	±		82
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		82
	DealTransactionDate <*DealTxDt*>	[1..1]		C18, C25, C27	82
	TradeDate <*TradDt*>	[0..1]	Date		83
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		83
	SettlementDate <*SttlmDt*>	[0..1]	Date		84
	SecuritiesMovement <*SctiesMvmnt*>	[0..*]		C21, C24	84
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		86
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C9, C10, C14, C15, C17	86
	SecuritiesQuantity <*SctiesQty*>	[1..1]	±		87
	MovementStatus <*MvmntSts*>	[0..1]			87
{Or	**Amount** <*Amt*>	[1..1]	±	C3	88
Or	**Cash** <*Csh*>	[1..1]	±	C3	88
Or	**Currency** <*Ccy*>	[1..1]	±	C3	89
Or	**Excluded** <*Excld*>	[1..1]	±	C3	89
Or	**Future** <*Futr*>	[1..1]	±	C3	90
Or	**Pending** <*Pdg*>	[1..1]	±	C3	90
Or	**ManuallyAccepted** <*MnlyAccptd*>	[1..1]	±	C3	90
Or	**Eligibility** <*Elgblty*>	[1..1]	±	C3	91
Or	**Tax** <*Tax*>	[1..1]	±	C3	91
Or}	**Wait** <*Wait*>	[1..1]	±	C3	92
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		92
	SecuritiesMovementsApproved <*SctiesMvmntsApprvd*>	[0..1]	Indicator		92
	PositionType <*PosTp*>	[0..1]	Indicator		92
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		93
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		93
	ClientSecuritiesMovementIdentification <*ClntSctiesMvmntId*>	[0..1]	Text		93
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrSctiesMvmntId*>	[0..1]	Text		93

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginedValue <*MrgndVal*>	[0..1]	±		93
	CashMovement <*CshMvmnt*>	[0..*]			94
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		94
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C7	94
	CashAccount <*CshAcct*>	[0..1]	±		95
	MovementStatus <*MvmntSts*>	[0..1]	±		95
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		95
	CashMovementApproved <*CshMvmntApprvd*>	[0..1]	Indicator		96
	PositionType <*PosTp*>	[0..1]	Indicator		96
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		96
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		96
	SupplementaryData <*SplmtryData*>	[0..*]	±	C26	96

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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AdditionalReasonInforrmationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C5 CancellationProcessingStatusPresenceRule

If cancellation processing status is absent then instruction processing status or matching status must be present.

```
On Condition
    /CancellationProcessingStatus is absent
Following Must be True
```

```
    /InstructionProcessingStatus Must be present
 Or    /MatchingStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C6 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 CurrencyAmount

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

Note: The decimal separator is a dot.

C9 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 DigitalTokenUnitUsageRule

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C12 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C13 InstructionProcessingStatusPresenceRule

If instruction process allocation status is absent then matching status or cancellation processing status must be present.

```
On Condition
    /InstructionProcessingStatus is absent
Following Must be True
    /MatchingStatus Must be present
 Or    /CancellationProcessingStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C14 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C15 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C16 MatchingStatusPresenceRule

If matching status is absent then instruction processing status or cancellation processing status must be present.

```
On Condition
    /MatchingStatus is absent
Following Must be True
    /InstructionProcessingStatus Must be present
 Or    /CancellationProcessingStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C17 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C18 RequestedExecutionDatePresenceRule

If requested execution date is not present then trade date or settlement date must be present.

C19 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C20 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C21 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C22 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C23 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C24 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C25 SettlementDatePresenceRule

If settlement date is not present than trade date or requested execution date must be present.

C26 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.

C27 TradeDatePresenceRule

If trade date is not present than requested execution date or settlement date must be present.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see "TransactionIdentifications46" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[1..1]	Text		322
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		322
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[0..1]	Text		323
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		323
	CounterpartyCollateralTransactionIdentification *<CtrPtyCollTxId>*	[0..1]	Text		323
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		323

3.4.2 CancellationRequestReference <CxlReqRef>

Presence: [0..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

Datatype: "Max35Text" on page 414

3.4.3 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 345 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		345
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		345

3.4.4 InstructionProcessingStatus <InstrPrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following **ProcessingStatus82Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Processed** *<Prcd>*	[1..1]	±	C3	64
Or	**Future** *<Futr>*	[1..1]	±	C3	64
Or	**Rejected** *<Rjctd>*	[1..1]			65
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		65
Or}	**Reason** *<Rsn>*	[1..*]	±		65
Or	**Cancelled** *<Canc>*	[1..1]	±		66
Or	**PendingCancellation** *<PdgCxl>*	[1..1]			66
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		66
Or}	**Reason** *<Rsn>*	[1..1]			66
	Code *<Cd>*	[1..1]	±		67
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		67
Or	**CancellationRequest** *<CxlReq>*	[1..1]	±	C3	67
Or}	**Proprietary** *<Prtry>*	[1..1]	±		67

3.4.4.1 Processed <Prcd>

Presence: [1..1]

Definition: Transaction or instruction has been processed.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Processed <Prcd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.4.2 Future <Futr>

Presence: [1..1]

Definition: All checks relative to the instruction (except collateral) are successful.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Future <Futr> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.4.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionStatus33Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		65
Or}	**Reason** *<Rsn>*	[1..*]	±		65

3.4.4.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 401

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.4.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following elements (see "RejectionReason54" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]			382
{Or	Code *<Cd>*	[1..1]	CodeSet		382
Or}	Proprietary *<Prtry>*	[1..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		384

3.4.4.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus29Choice" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		376
Or}	Reason <*Rsn*>	[1..*]			376
	Code <*Cd*>	[1..1]			377
{Or	Code <*Cd*>	[1..1]	CodeSet		377
Or}	Proprietary <*Prtry*>	[1..1]	±		377
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		378

3.4.4.5 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request is pending on the instruction.

PendingCancellation <PdgCxl> contains one of the following **PendingStatus56Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		66
Or}	**Reason** <*Rsn*>	[1..1]			66
	Code <*Cd*>	[1..1]	±		67
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		67

3.4.4.5.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 401

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.4.5.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason27** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		67
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		67

3.4.4.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the pending status expressed as a code.

Code <Cd> contains one of the following elements (see "PendingReason52Choice" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		379
Or}	Proprietary <*Prtry*>	[1..1]	±		380

3.4.4.5.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "Max210Text" on page 413

3.4.4.6 CancellationRequest <CxlReq>

Presence: [1..1]

Definition: A cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: C3 "AdditionalReasonInforrmationRule"

CancellationRequest <CxlReq> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.4.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

3.4.5 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following **MatchingStatus33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Matched** <*Mtchd*>	[1..1]	±	C3	68
Or	**Unmatched** <*Umtchd*>	[1..1]			68
{Or	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		69
Or}	**Reason** <*Rsn*>	[1..*]			69
	Code <*Cd*>	[1..1]	±		69
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		69
Or}	**Proprietary** <*Prtry*>	[1..1]	±		70

3.4.5.1 Matched <Mtchd>

Presence: [1..1]

Definition: Instruction has been matched.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.5.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Instruction has not been matched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		69
Or}	**Reason** <*Rsn*>	[1..*]			69
	Code <*Cd*>	[1..1]	±		69
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		69

3.4.5.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 401

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.5.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason21** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		69
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		69

3.4.5.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following elements (see "UnmatchedReason30Choice" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		378
Or}	Proprietary <*Prtry*>	[1..1]	±		379

3.4.5.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 413

3.4.5.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

3.4.6 CancellationProcessingStatus <CxlPrcgSts>

Presence: [0..1]

Definition: Provides the status of a cancellation request or status query.

CancellationProcessingStatus <CxlPrcgSts> contains one of the following elements (see "CancellationStatus30Choice" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cancelled <*Canc*>	[1..1]	±		373
Or	Processed <*Prcd*>	[1..1]	±	C3	373
Or	Pending <*Pdg*>	[1..1]			374
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		374
Or}	Reason <*Rsn*>	[1..1]			374
	Code <*Cd*>	[1..1]	±		374
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		375
Or	Rejected <*Rjctd*>	[1..1]			375
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		375
Or}	Reason <*Rsn*>	[1..*]	±		375
Or}	Proprietary <*Prtry*>	[1..1]	±		376

3.4.7 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: provides general information about the instruction and collateral transaction the message refers to.

GeneralParameters <GnlParams> contains the following **CollateralParameters12** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralInstructionType *<CollInstrTp>*	[1..1]			71
{Or	**Code** *<Cd>*	[1..1]	CodeSet		71
Or}	**Proprietary** *<Prtry>*	[1..1]	±		72
	ExposureType *<XpsrTp>*	[1..1]	±		72
	CollateralSide *<CollSd>*	[1..1]	CodeSet		72
	SettlementProcess *<SttlmPrc>*	[0..1]	±		73
	Priority *<Prty>*	[0..1]	±		73
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		73
	CollateralApproved *<CollApprvd>*	[0..1]	Indicator		73
	SettlementApproved *<SttlmApprvd>*	[0..1]	Indicator		73

3.4.7.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		71
Or}	**Proprietary** *<Prtry>*	[1..1]	±		72

3.4.7.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of collateral instruction as a code.

Datatype: "CollateralTransactionType1Code" on page 392

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.

CodeName	Name	Definition
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

3.4.7.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

3.4.7.2 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		339
Or}	Proprietary <*Prtry*>	[1..1]	±		341

3.4.7.3 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

3.4.7.4 SettlementProcess <SttlmPrc>

Presence: [0..1]

Definition: Specifies the settlement process in which the collateral will be settled.

SettlementProcess <SttlmPrc> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

3.4.7.5 Priority <Prty>

Presence: [0..1]

Definition: Specifies the priority with which the instruction needs to be executed.

Priority <Prty> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

3.4.7.6 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.7.7 CollateralApproved <CollApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements can be accepted.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.7.8 SettlementApproved <SttlmApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements have settled or no

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.8 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[1..1]	±	C19, C22	74
	ClientPartyA *<ClntPtyA>*	[0..1]			75
	Identification *<Id>*	[1..1]	±		75
	LEI *<LEI>*	[0..1]	IdentifierSet		76
	AlternateIdentification *<AltrnId>*	[0..1]	±		76
	PartyB *<PtyB>*	[1..1]	±	C20, C23	76
	ClientPartyB *<ClntPtyB>*	[0..1]			77
	Identification *<Id>*	[1..1]	±		77
	LEI *<LEI>*	[0..1]	IdentifierSet		78
	AlternateIdentification *<AltrnId>*	[0..1]	±		78
	TripartyAgent *<TrptyAgt>*	[0..1]	±		78

3.4.8.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C19 "SafekeepingAccountOrBlockChainAddress1Rule", C22 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyA <PtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		357
	LEI *<LEI>*	[0..1]	IdentifierSet		357
	AlternateIdentification *<AltrnId>*	[0..1]	±		358
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		358
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		358
	AccountOwner *<AcctOwnr>*	[0..1]	±		358
	PartyCapacity *<PtyCpcty>*	[0..1]			359
{Or	Code *<Cd>*	[1..1]	CodeSet		359
Or}	Proprietary *<Prtry>*	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

3.4.8.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		75
	LEI *<LEI>*	[0..1]	IdentifierSet		76
	AlternateIdentification *<AltrnId>*	[0..1]	±		76

3.4.8.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

3.4.8.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

3.4.8.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

3.4.8.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyB <PtyB> contains the following elements (see "PartyIdentificationAndAccount203" on page 353 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		354
	LEI <*LEI*>	[0..1]	IdentifierSet		354
	AlternateIdentification <*AltrnId*>	[0..1]	±		355
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		355
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		355
	PartyCapacity <*PtyCpcty*>	[0..1]			355
{Or	Code <*Cd*>	[1..1]	CodeSet		356
Or}	Proprietary <*Prtry*>	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

3.4.8.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		77
	LEI <*LEI*>	[0..1]	IdentifierSet		78
	AlternateIdentification <*AltrnId*>	[0..1]	±		78

3.4.8.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		362
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		362

3.4.8.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

3.4.8.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		353
	Country *<Ctry>*	[1..1]	CodeSet	C6	353
	AlternateIdentification *<AltrnId>*	[1..1]	Text		353

3.4.8.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		363
	LEI *<LEI>*	[0..1]	IdentifierSet		363

3.4.9 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClosingDate <*ClsgDt*>	[1..1]			79
{Or	**Date** <*Dt*>	[1..1]	±		79
Or}	**Code** <*Cd*>	[1..1]			80
{Or	**Code** <*Cd*>	[1..1]	CodeSet		80
Or}	**Proprietary** <*Prtry*>	[1..1]	±		80
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			80
	Transaction <*Tx*>	[0..1]	±		81
	Termination <*Termntn*>	[0..1]	±		81
	Accrued <*Acrd*>	[0..1]	±		81
	ValueSought <*ValSght*>	[0..1]	±		82
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		82

3.4.9.1 ClosingDate <ClsgDt>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Date** <*Dt*>	[1..1]	±		79
Or}	**Code** <*Cd*>	[1..1]			80
{Or	**Code** <*Cd*>	[1..1]	CodeSet		80
Or}	**Proprietary** <*Prtry*>	[1..1]	±		80

3.4.9.1.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

3.4.9.1.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		80
Or}	**Proprietary** <*Prtry*>	[1..1]	±		80

3.4.9.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 393

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

3.4.9.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

3.4.9.2 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Provide deal amount details.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Transaction <*Tx*>	[0..1]	±		81
	Termination <*Termntn*>	[0..1]	±		81
	Accrued <*Acrd*>	[0..1]	±		81
	ValueSought <*ValSght*>	[0..1]	±		82
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		82

3.4.9.2.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

3.4.9.2.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

3.4.9.2.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

3.4.9.2.4 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

3.4.9.2.5 UndisputedTransaction <UdsptdTx>

Presence: [0..1]

Definition: Transaction amount effectively processed by the TPA taking into account the matching tolerance threshold.

UndisputedTransaction <UdsptdTx> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

3.4.10 DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: C18 "RequestedExecutionDatePresenceRule", C25 "SettlementDatePresenceRule", C27 "TradeDatePresenceRule"

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate <*TradDt*>	[0..1]	Date		83
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		83
	SettlementDate <*SttlmDt*>	[0..1]	Date		84

Constraints

- **RequestedExecutionDatePresenceRule**

  If requested execution date is not present then trade date or settlement date must be present.

```
On Condition
    /RequestedExecutionDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /SettlementDate Must be present
```

- **SettlementDatePresenceRule**

  If settlement date is not present than trade date or requested execution date must be present.

```
On Condition
    /SettlementDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /RequestedExecutionDate Must be present
```

- **TradeDatePresenceRule**

  If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or    /SettlementDate Must be present
```

3.4.10.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: "ISODate" on page 408

3.4.10.2 RequestedExecutionDate <ReqdExctnDt>

Presence: [0..1]

Definition: Date/time at which the instructing party requests the instruction to be executed.

RequestedExecutionDate <ReqdExctnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

3.4.10.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: "ISODate" on page 408

3.4.11 SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

Impacted by: C21 "SafekeepingAccountOrBlockChainAddress1Rule", C24 "SafekeepingAccountOrBlockChainAddress2Rule"

SecuritiesMovement <ScttiesMvmnt> contains the following **SecuritiesMovement8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <*ScttiesMvmntTp*>	[1..1]	CodeSet		86
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C9, C10, C14, C15, C17	86
	SecuritiesQuantity <*ScttiesQty*>	[1..1]	±		87
	MovementStatus <*MvmntSts*>	[0..1]			87
{Or	**Amount** <*Amt*>	[1..1]	±	C3	88
Or	**Cash** <*Csh*>	[1..1]	±	C3	88
Or	**Currency** <*Ccy*>	[1..1]	±	C3	89
Or	**Excluded** <*Excld*>	[1..1]	±	C3	89
Or	**Future** <*Futr*>	[1..1]	±	C3	90
Or	**Pending** <*Pdg*>	[1..1]	±	C3	90
Or	**ManuallyAccepted** <*MnlyAccptd*>	[1..1]	±	C3	90
Or	**Eligibility** <*Elgblty*>	[1..1]	±	C3	91
Or	**Tax** <*Tax*>	[1..1]	±	C3	91
Or}	**Wait** <*Wait*>	[1..1]	±	C3	92
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		92
	SecuritiesMovementsApproved <*ScttiesMvmntsApprvd*>	[0..1]	Indicator		92
	PositionType <*PosTp*>	[0..1]	Indicator		92
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		93
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		93
	ClientSecuritiesMovementIdentification <*ClntScttiesMvmntId*>	[0..1]	Text		93
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrScttiesMvmntId*>	[0..1]	Text		93
	MargindVal <*MrgndVal*>	[0..1]	±		93

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
```

```
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

3.4.11.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument are to be delivered or received

Datatype: "ReceiveDelivery1Code" on page 402

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

3.4.11.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C17 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 316 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		317
	OtherIdentification <*OthrId*>	[0..*]			317
	Identification <*Id*>	[1..1]	Text		317
	Suffix <*Sfx*>	[0..1]	Text		317
	Type <*Tp*>	[1..1]	±		317
	Description <*Desc*>	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
```

```
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

3.4.11.3 SecuritiesQuantity <SctiesQty>

Presence: [1..1]

Definition: Quantity of financial instrument.

SecuritiesQuantity <SctiesQty> contains one of the following elements (see "Quantity51Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C11	369
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		369

3.4.11.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Securities movement status.

MovementStatus <MvmntSts> contains one of the following **SecuritiesMovementStatus1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	±	C3	88
Or	**Cash** *<Csh>*	[1..1]	±	C3	88
Or	**Currency** *<Ccy>*	[1..1]	±	C3	89
Or	**Excluded** *<Excld>*	[1..1]	±	C3	89
Or	**Future** *<Futr>*	[1..1]	±	C3	90
Or	**Pending** *<Pdg>*	[1..1]	±	C3	90
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	90
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	91
Or	**Tax** *<Tax>*	[1..1]	±	C3	91
Or}	**Wait** *<Wait>*	[1..1]	±	C3	92

3.4.11.4.1 Amount <Amt>

Presence: [1..1]

Definition: Checks on the amount of the securities have failed for at least one security.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Amount <Amt> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.2 Cash <Csh>

Presence: [1..1]

Definition: Instruction is meant to cure a cash fail, but no cash fail position exists in the transaction

Impacted by: C3 "AdditionalReasonInforrmationRule"

Cash <Csh> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.3 Currency <Ccy>

Presence: [1..1]

Definition: At least one security in the message does not have the same currency as the transaction and this is a requirement in the triparty agreement or in the eligibility sets of this transaction.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Currency <Ccy> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.4 Excluded <Excld>

Presence: [1..1]

Definition: At least one security has been excluded from use as collateral for all transactions in the triparty agreement (or in the eligibility set).

Impacted by: C3 "AdditionalReasonInforrmationRule"

Excluded <Excld> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.5 Future <Futr>

Presence: [1..1]

Definition: Security satisfies all validation checks and can therefore be accepted for the related transaction.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Future <Futr> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.6 Pending <Pdg>

Presence: [1..1]

Definition: Validation checks on the security have not yet started or are still ongoing.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Pending <Pdg> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.7 ManuallyAccepted <MnlyAccptd>

Presence: [1..1]

Definition: Security does not satisfy the eligibility criteria stipulated in the triparty agreement. However the bank has manually accepted this security.

Impacted by: C3 "AdditionalReasonInforrmationRule"

ManuallyAccepted <MnlyAccptd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.8 Eligibility <Elgblty>

Presence: [1..1]

Definition: At least one security does not satisfy the eligibility criteria as defined in the triparty agreement (or in the eligibility set) for this transaction.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Eligibility <Elgblty> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.9 Tax <Tax>

Presence: [1..1]

Definition: At least one security cannot be used as collateral because a tax event is due in the next few days.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Tax <Tax> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.10 Wait <Wait>

Presence: [1..1]

Definition: At present the security satisfies the currency and eligibility criteria checks.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Wait <Wait> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.11.6 SecuritiesMovementsApproved <SctiesMvmntsApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed securities movements can be accepted.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.11.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.11.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

3.4.11.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

3.4.11.10 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: "Max35Text" on page 414

3.4.11.11 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty-agent/service-provider to the financial instrument movement.

Datatype: "Max35Text" on page 414

3.4.11.12 MarginedValue <MrgndVal>

Presence: [0..1]

Definition: Value of the collateral position.

MarginedValue <MrgndVal> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		309

3.4.12 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movement

CashMovement <CshMvmnt> contains the following **CashMovement7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CashMovement *<CshMvmnt>*	[1..1]	CodeSet		94
	CashAmount *<CshAmt>*	[1..1]	Amount	C1, C7	94
	CashAccount *<CshAcct>*	[0..1]	±		95
	MovementStatus *<MvmntSts>*	[0..1]	±		95
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		95
	CashMovementApproved *<CshMvmntApprvd>*	[0..1]	Indicator		96
	PositionType *<PosTp>*	[0..1]	Indicator		96
	ClientCashMovementIdentification *<ClntCshMvmntId>*	[0..1]	Text		96
	TripartyAgentServiceProviderCashMovementIdentification *<TrptyAgtSvcPrvdrCshMvmntId>*	[0..1]	Text		96

3.4.12.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: "CreditDebit3Code" on page 392

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

3.4.12.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement.

Impacted by: C1 "ActiveCurrency", C7 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 385

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.

3.4.12.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C12	308
Or}	Proprietary <*Prtry*>	[1..1]	Text		308

3.4.12.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Cash movement status

MovementStatus <MvmntSts> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

3.4.12.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.12.6 CashMovementApproved <CshMvmntApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed cash movements can be accepted.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.12.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

3.4.12.8 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: "Max35Text" on page 414

3.4.12.9 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Identification assigned by the triparty-agent/service-provider to the cash movement.

Datatype: "Max35Text" on page 414

3.4.13 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C26 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		352
	Envelope *<Envlp>*	[1..1]	(External Schema)		352

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 colr.021.001.01 TripartyCollateralAllegementNotificationV01

4.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent after the receipt of a collateral transaction or instruction from the collateral giver or taker to advise that a counterparty has alleged an instruction or a transaction against the account owner's account at the TPA and that the TPA could not find the corresponding transaction or instruction of the account owner.

The allegement is used for initiation, modification and termination.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

Usage:

An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants

- an agent (sub-custodian) acting on behalf of their global custodian customer, or

- a custodian acting on behalf of an investment management institution or a broker/dealer.

Outline

The TripartyCollateralAllegementNotificationV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. TransactionInstructionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

C. GeneralParameters

Specifies the different parameters of the collateral instruction or transaction.

D. CollateralParties

Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

E. DealTransactionDetails

Specifies the information related to the deal.

F. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

G. SecuritiesMovement

Securities movements.

H. CashMovement

Cash movements.

I. 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> <TrptyCollAllgmtNtfctn>	[1..1]			
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		104
	Pagination *<Pgntn>*	[1..1]	±		105
	GeneralParameters *<GnlParams>*	[1..1]			105
	CollateralInstructionType *<CollInstrTp>*	[1..1]			106
{Or	**Code** *<Cd>*	[1..1]	CodeSet		106
Or}	**Proprietary** *<Prtry>*	[1..1]	±		107
	ExposureType *<XpsrTp>*	[1..1]	±		107
	CollateralSide *<CollSd>*	[1..1]	CodeSet		107
	ValueSoughtMarginRate *<ValSghtMrgnRate>*	[0..1]			108
{Or	**Rate** *<Rate>*	[1..1]	Rate		108
Or}	**Type** *<Tp>*	[1..1]	±		108
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		108
	TransferTitle *<TrfTitl>*	[0..1]	Indicator		108
	SettlementProcess *<SttlmPrc>*	[0..1]	±		109
	CollateralParties *<CollPties>*	[1..1]			109
	PartyA *<PtyA>*	[1..1]	±	C17, C19	110
	ClientPartyA *<ClntPtyA>*	[0..1]			110
	Identification *<Id>*	[1..1]	±		111
	LEI *<LEI>*	[0..1]	IdentifierSet		111
	AlternateIdentification *<AltrnId>*	[0..1]	±		111
	PartyB *<PtyB>*	[1..1]	±	C18, C20	111
	ClientPartyB *<ClntPtyB>*	[0..1]			112
	Identification *<Id>*	[1..1]	±		112
	LEI *<LEI>*	[0..1]	IdentifierSet		113
	AlternateIdentification *<AltrnId>*	[0..1]	±		113
	TripartyAgent *<TrptyAgt>*	[0..1]	±		113
	DealTransactionDetails *<DealTxDtls>*	[1..1]		C12, C14, C23, C15	113

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Text		115
	ClosingDate *<ClsgDt>*	[1..1]			115
{Or	**Date** *<Dt>*	[1..1]	±		116
Or}	**Code** *<Cd>*	[1..1]			116
{Or	**Code** *<Cd>*	[1..1]	CodeSet		116
Or}	**Proprietary** *<Prtry>*	[1..1]	±		116
	DealDetailsAmount *<DealDtlsAmt>*	[0..1]			117
	Transaction *<Tx>*	[0..1]	±		117
	Termination *<Termntn>*	[0..1]	±		117
	Accrued *<Acrd>*	[0..1]	±		118
	CompoundSimpleAccrualCalculation *<CmpndSmplAcrlClctn>*	[0..1]	CodeSet		118
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		118
	InterestPaymentDelay *<IntrstPmtDely>*	[0..1]	Text		119
	ValueSought *<ValSght>*	[0..1]	±		119
	PricingRateAndIndex *<PricgRateAndIndx>*	[0..1]			119
{Or	**Rate** *<Rate>*	[1..1]	Rate		120
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			120
	Type *<Tp>*	[1..1]			121
{Or	**Code** *<Cd>*	[1..1]	CodeSet		121
Or}	**Proprietary** *<Prtry>*	[1..1]	±		123
	LookBackDays *<LookBckDays>*	[0..1]	Text		123
	CrystallisationDate *<CrstllstnDt>*	[0..1]			124
	Day *<Day>*	[1..1]	Indicator		124
	Period *<Prd>*	[0..1]	Text		124
	Tenor *<Tnr>*	[0..1]	CodeSet		124
	Currency *<Ccy>*	[0..1]	CodeSet	C2	125
	OvernightFrequencyRateFixing *<OvrnghtFrqcyRateFxg>*	[0..1]			125
{Or	**Code** *<Cd>*	[1..1]	CodeSet		125
Or}	**NumberOfDays** *<NbOfDays>*	[1..1]	Text		125
	Spread *<Sprd>*	[0..1]	Rate		126
	DayCountBasis *<DayCntBsis>*	[0..1]	±		126

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Payment <*Pmt*>	[0..1]	CodeSet		126
	OptionType <*OptnTp*>	[0..1]	±		126
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		127
	DealTransactionDate <*DealTxDt*>	[1..1]		C16, C21, C24	127
	TradeDate <*TradDt*>	[0..1]	Date		128
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		128
	SettlementDate <*SttlmDt*>	[0..1]	Date		128
	SecuritiesMovement <*SctiesMvmnt*>	[0..*]			128
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		128
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C10, C11, C13	129
	Quantity <*Qty*>	[1..1]	±	C9	130
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		130
	ClientSecuritiesMovementIdentification <*ClntSctiesMvmntId*>	[0..1]	Text		130
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrSctiesMvmntId*>	[0..1]	Text		131
	CashMovement <*CshMvmnt*>	[0..*]			131
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		131
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C5	131
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		132
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		132
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		132
	SupplementaryData <*SplmtryData*>	[0..*]	±	C22	132

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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C11 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C12 OptionTypePresenceRule

If OptionType is present then TerminationOption is not allowed.

C13 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C14 OvernightFrequencyRateFixingForFloatingOnly

The Overnight Frequency Rate Fixing flag can be used only for floating rates.

C15 OvernightFrequencyRateFixingGuideline

If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

C16 RequestedExecutionDatePresenceRule

If requested execution date is not present then trade date or settlement date must be present.

C17 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C18 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C19 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C20 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C21 SettlementDatePresenceRule

If settlement date is not present than trade date or requested execution date must be present.

C22 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.

C23 TerminationOptionPresenceRule

If TerminationOption is present then OptionType is not allowed.

C24 TradeDatePresenceRule

If trade date is not present than requested execution date or settlement date must be present.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see "TransactionIdentifications44" on page 324 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[1..1]	Text		324
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		325
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[0..1]	Text		325
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		325
	CounterpartyCollateralInstructionIdentification *<CtrPtyCollInstrId>*	[0..1]	Text		325
	CounterpartyCollateralTransactionIdentification *<CtrPtyCollTxId>*	[0..1]	Text		325
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		325

4.4.2 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 345 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		345
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		345

4.4.3 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: Specifies the different parameters of the collateral instruction or transaction.

GeneralParameters <GnlParams> contains the following **CollateralParameters11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralInstructionType *<CollInstrTp>*	[1..1]			106
{Or	**Code** *<Cd>*	[1..1]	CodeSet		106
Or}	**Proprietary** *<Prtry>*	[1..1]	±		107
	ExposureType *<XpsrTp>*	[1..1]	±		107
	CollateralSide *<CollSd>*	[1..1]	CodeSet		107
	ValueSoughtMarginRate *<ValSghtMrgnRate>*	[0..1]			108
{Or	**Rate** *<Rate>*	[1..1]	Rate		108
Or}	**Type** *<Tp>*	[1..1]	±		108
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		108
	TransferTitle *<TrfTitl>*	[0..1]	Indicator		108
	SettlementProcess *<SttlmPrc>*	[0..1]	±		109

4.4.3.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		106
Or}	**Proprietary** *<Prtry>*	[1..1]	±		107

4.4.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of collateral instruction as a code.

Datatype: "CollateralTransactionType1Code" on page 392

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.

CodeName	Name	Definition
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

4.4.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

4.4.3.2 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		339
Or}	Proprietary *<Prtry>*	[1..1]	±		341

4.4.3.3 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the alleged side is the collateral taker or giver. So it will be the opposite side of the instruction.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

4.4.3.4 ValueSoughtMarginRate <ValSghtMrgnRate>

Presence: [0..1]

Definition: Percentage by which the collateral value sought is increased, in selecting securities for a collateral basket, to reflect the taker's margin requirements.

ValueSoughtMarginRate <ValSghtMrgnRate> contains one of the following **RateOrType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <*Rate*>	[1..1]	Rate		108
Or}	**Type** <*Tp*>	[1..1]	±		108

4.4.3.4.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: "PercentageRate" on page 412

4.4.3.4.2 Type <Tp>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

Type <Tp> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

4.4.3.5 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

4.4.3.6 TransferTitle <TrfTitl>

Presence: [0..1]

Definition: Change of title for the collateral. If N then collateral is pledged.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

4.4.3.7 SettlementProcess <SttlmPrc>

Presence: [0..1]

Definition: Specifies the settlement process in which the collateral will be settled.

SettlementProcess <SttlmPrc> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

4.4.4 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyA <*PtyA*>	[1..1]	±	C17, C19	110
	ClientPartyA <*ClntPtyA*>	[0..1]			110
	Identification <*Id*>	[1..1]	±		111
	LEI <*LEI*>	[0..1]	IdentifierSet		111
	AlternateIdentification <*AltrnId*>	[0..1]	±		111
	PartyB <*PtyB*>	[1..1]	±	C18, C20	111
	ClientPartyB <*ClntPtyB*>	[0..1]			112
	Identification <*Id*>	[1..1]	±		112
	LEI <*LEI*>	[0..1]	IdentifierSet		113
	AlternateIdentification <*AltrnId*>	[0..1]	±		113
	TripartyAgent <*TrptyAgt*>	[0..1]	±		113

4.4.4.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C17 "SafekeepingAccountOrBlockChainAddress1Rule", C19 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyA <PtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		357
	LEI <*LEI*>	[0..1]	IdentifierSet		357
	AlternateIdentification <*AltrnId*>	[0..1]	±		358
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		358
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		358
	AccountOwner <*AcctOwnr*>	[0..1]	±		358
	PartyCapacity <*PtyCpcty*>	[0..1]			359
{Or	Code <*Cd*>	[1..1]	CodeSet		359
Or}	Proprietary <*Prtry*>	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

4.4.4.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		111
	LEI *<LEI>*	[0..1]	IdentifierSet		111
	AlternateIdentification *<AltrnId>*	[0..1]	±		111

4.4.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		362
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		362

4.4.4.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

4.4.4.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		353
	Country *<Ctry>*	[1..1]	CodeSet	C6	353
	AlternateIdentification *<AltrnId>*	[1..1]	Text		353

4.4.4.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C18 "SafekeepingAccountOrBlockChainAddress1Rule", C20 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyB <PtyB> contains the following elements (see "PartyIdentificationAndAccount203" on page 353 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		354
	LEI <*LEI*>	[0..1]	IdentifierSet		354
	AlternateIdentification <*AltrnId*>	[0..1]	±		355
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		355
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		355
	PartyCapacity <*PtyCpcty*>	[0..1]			355
{Or	Code <*Cd*>	[1..1]	CodeSet		356
Or}	Proprietary <*Prtry*>	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

4.4.4.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		112
	LEI <*LEI*>	[0..1]	IdentifierSet		113
	AlternateIdentification <*AltrnId*>	[0..1]	±		113

4.4.4.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

4.4.4.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

4.4.4.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

4.4.4.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		363
	LEI <*LEI*>	[0..1]	IdentifierSet		363

4.4.5 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

Impacted by: C12 "OptionTypePresenceRule", C14 "OvernightFrequencyRateFixingForFloatingOnly", C23 "TerminationOptionPresenceRule", C15 "OvernightFrequencyRateFixingGuideline"

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Text		115
	ClosingDate <*ClsgDt*>	[1..1]			115
{Or	**Date** <*Dt*>	[1..1]	±		116
Or}	**Code** <*Cd*>	[1..1]			116
{Or	**Code** <*Cd*>	[1..1]	CodeSet		116
Or}	**Proprietary** <*Prtry*>	[1..1]	±		116
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			117
	Transaction <*Tx*>	[0..1]	±		117
	Termination <*Termntn*>	[0..1]	±		117
	Accrued <*Acrd*>	[0..1]	±		118
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		118
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		118
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		119
	ValueSought <*ValSght*>	[0..1]	±		119
	PricingRateAndIndex <*PricgRateAndIndx*>	[0..1]			119
{Or	**Rate** <*Rate*>	[1..1]	Rate		120
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			120
	Type <*Tp*>	[1..1]			121
{Or	**Code** <*Cd*>	[1..1]	CodeSet		121
Or}	**Proprietary** <*Prtry*>	[1..1]	±		123
	LookBackDays <*LookBckDays*>	[0..1]	Text		123
	CrystallisationDate <*CrstllstnDt*>	[0..1]			124
	Day <*Day*>	[1..1]	Indicator		124
	Period <*Prd*>	[0..1]	Text		124
	Tenor <*Tnr*>	[0..1]	CodeSet		124
	Currency <*Ccy*>	[0..1]	CodeSet	C2	125
	OvernightFrequencyRateFixing <*OvrnghtFrqcyRateFxg*>	[0..1]			125
{Or	**Code** <*Cd*>	[1..1]	CodeSet		125
Or}	**NumberOfDays** <*NbOfDays*>	[1..1]	Text		125
	Spread <*Sprd*>	[0..1]	Rate		126

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DayCountBasis <*DayCntBsis*>	[0..1]	±		126
	Payment <*Pmt*>	[0..1]	CodeSet		126
	OptionType <*OptnTp*>	[0..1]	±		126
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		127

Constraints

- **OptionTypePresenceRule**

  If OptionType is present then TerminationOption is not allowed.

```
On Condition
    /OptionType is present
Following Must be True
    /TerminationOption Must be absent
```

- **OvernightFrequencyRateFixingForFloatingOnly**

  The Overnight Frequency Rate Fixing flag can be used only for floating rates.

- **OvernightFrequencyRateFixingGuideline**

  If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

- **TerminationOptionPresenceRule**

  If TerminationOption is present then OptionType is not allowed.

```
On Condition
    /TerminationOption is present
Following Must be True
    /OptionType Must be absent
```

4.4.5.1 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Identifies the number of days in which the cash investor and dealer can agree to revisit the terms of an agreement.

Datatype: "Exact3NumericText" on page 412

4.4.5.2 ClosingDate <ClsgDt>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		116
Or}	**Code** *<Cd>*	[1..1]			116
{Or	**Code** *<Cd>*	[1..1]	CodeSet		116
Or}	**Proprietary** *<Prtry>*	[1..1]	±		116

4.4.5.2.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

4.4.5.2.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		116
Or}	**Proprietary** *<Prtry>*	[1..1]	±		116

4.4.5.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 393

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

4.4.5.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

4.4.5.3 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Specifies the details for the deal amounts.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount12** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Transaction <*Tx*>	[0..1]	±		117
	Termination <*Termntn*>	[0..1]	±		117
	Accrued <*Acrd*>	[0..1]	±		118
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		118
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		118
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		119
	ValueSought <*ValSght*>	[0..1]	±		119

4.4.5.3.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

4.4.5.3.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		312

4.4.5.3.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		312

4.4.5.3.4 CompoundSimpleAccrualCalculation <CmpndSmplAcrlClctn>

Presence: [0..1]

Definition: Specifies whether the interest calculation method is simple or compounding.

Datatype: "CalculationMethod1Code" on page 390

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

4.4.5.3.5 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies when the accrued interest is paid.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "Frequency38Choice" on page 320 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		320
Or}	Proprietary *<Prtry>*	[1..1]	±		320

4.4.5.3.6 InterestPaymentDelay <IntrstPmtDely>

Presence: [0..1]

Definition: Number of days after the accrual payment is due.

Datatype: "Max3NumericText" on page 414

4.4.5.3.7 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		312

4.4.5.4 PricingRateAndIndex <PricgRateAndIndx>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount as agreed between the counterparties and the tenor of the interest rate index.

PricingRateAndIndex <PricgRateAndIndx> contains one of the following **RateOrName4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Rate** *<Rate>*	[1..1]	Rate		120
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			120
	Type *<Tp>*	[1..1]			121
{Or	**Code** *<Cd>*	[1..1]	CodeSet		121
Or}	**Proprietary** *<Prtry>*	[1..1]	±		123
	LookBackDays *<LookBckDays>*	[0..1]	Text		123
	CrystallisationDate *<CrstllstnDt>*	[0..1]			124
	Day *<Day>*	[1..1]	Indicator		124
	Period *<Prd>*	[0..1]	Text		124
	Tenor *<Tnr>*	[0..1]	CodeSet		124
	Currency *<Ccy>*	[0..1]	CodeSet	C2	125

4.4.5.4.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: "PercentageRate" on page 412

4.4.5.4.2 RateIndexDetails <RateIndxDtls>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

RateIndexDetails <RateIndxDtls> contains the following **RateTypeAndLookback2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			121
{Or	**Code** *<Cd>*	[1..1]	CodeSet		121
Or}	**Proprietary** *<Prtry>*	[1..1]	±		123
	LookBackDays *<LookBckDays>*	[0..1]	Text		123
	CrystallisationDate *<CrstllstnDt>*	[0..1]			124
	Day *<Day>*	[1..1]	Indicator		124
	Period *<Prd>*	[0..1]	Text		124
	Tenor *<Tnr>*	[0..1]	CodeSet		124
	Currency *<Ccy>*	[0..1]	CodeSet	C2	125

4.4.5.4.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the rate type as an index type or by its name.

Type <Tp> contains one of the following **BenchmarkCurveName13Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		121
Or}	**Proprietary** <*Prtry*>	[1..1]	±		123

4.4.5.4.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a code.

Datatype: "BenchmarkCurveName7Code" on page 388

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2

CodeName	Name	Definition
		years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche

CodeName	Name	Definition
		Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

4.4.5.4.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

4.4.5.4.2.2 LookBackDays <LookBckDays>

Presence: [0..1]

Definition: Number of days prior to the current day to source the rate.

Datatype: "Max3NumericText" on page 414

4.4.5.4.2.3 CrystallisationDate <CrstllstnDt>

Presence: [0..1]

Definition: Identifies the penultimate accrual date of the transaction to the final (repurchase) date. Crystallising the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day.

CrystallisationDate <CrstllstnDt> contains the following **CrystallisationDay1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Day *<Day>*	[1..1]	Indicator		124
	Period *<Prd>*	[0..1]	Text		124

4.4.5.4.2.3.1 Day <Day>

Presence: [1..1]

Definition: Fix of the penultimate accrual date of the transaction to the final (repurchase) date. Crystallizing the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day. If not 1 then crystallization period must be used.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

4.4.5.4.2.3.2 Period <Prd>

Presence: [0..1]

Definition: Number of days prior to the accrual date of the transaction to the final (repurchase) date.

Datatype: "Max3NumericText" on page 414

4.4.5.4.2.4 Tenor <Tnr>

Presence: [0..1]

Definition: Specifies the tenor of the interest rate index (when the interest rate is calculated).

Datatype: "InterestRateIndexTenor2Code" on page 400

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.

CodeName	Name	Definition
TOWK	Week2	Tenor is 2 weeks.

4.4.5.4.2.5 Currency <Ccy>

Presence: [0..1]

Definition: Rate Index currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 387

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

4.4.5.5 OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg>

Presence: [0..1]

Definition: Indicates for a floating rate transaction if an overnight frequency rate fixing should be applied. If not present, a periodic fixing frequency will be applied (default is N).

OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg> contains one of the following **FrequencyRateFixing1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		125
Or}	**NumberOfDays** *<NbOfDays>*	[1..1]	Text		125

4.4.5.5.1 Code <Cd>

Presence: [1..1]

Definition: Frequency rate fixing expressed as a code.

Datatype: "FrequencyRateFixing1Code" on page 397

CodeName	Name	Definition
NONE	None	No update of the rate for the duration of the trade.
OVNG	Overnight	Daily fixing according to the tenor of the index.
PRDC	Periodic	Periodic fixing of the rate in line with (according to) the Tenor of the rate.

4.4.5.5.2 NumberOfDays <NbOfDays>

Presence: [1..1]

Definition: Specific number of days assigned for the frequency fixing of the rate.

Datatype: "Max3NumericText" on page 414

4.4.5.6 Spread <Sprd>

Presence: [0..1]

Definition: Margin allowed over or under a given rate.

Datatype: "PercentageRate" on page 412

4.4.5.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the financial instrument.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 348 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		348
Or}	Proprietary <*Prtry*>	[1..1]	±		351

4.4.5.8 Payment <Pmt>

Presence: [0..1]

Definition: Specifies whether the instruction is free or against payment.

Datatype: "DeliveryReceiptType2Code" on page 393

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

4.4.5.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see "OptionType6Choice" on page 341 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		341
Or}	Proprietary <*Prtry*>	[1..1]	±		341

4.4.5.10 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: "RepoTerminationOption1Code" on page 405

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

4.4.6 DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: C16 "RequestedExecutionDatePresenceRule", C21 "SettlementDatePresenceRule", C24 "TradeDatePresenceRule"

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate <*TradDt*>	[0..1]	Date		128
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		128
	SettlementDate <*SttlmDt*>	[0..1]	Date		128

Constraints

- **RequestedExecutionDatePresenceRule**

  If requested execution date is not present then trade date or settlement date must be present.

```
On Condition
    /RequestedExecutionDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /SettlementDate Must be present
```

- **SettlementDatePresenceRule**

  If settlement date is not present than trade date or requested execution date must be present.

```
On Condition
    /SettlementDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /RequestedExecutionDate Must be present
```

- **TradeDatePresenceRule**

  If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or    /SettlementDate Must be present
```

4.4.6.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: "ISODate" on page 408

4.4.6.2 RequestedExecutionDate <ReqdExctnDt>

Presence: [0..1]

Definition: Date/time at which the instructing party requests the instruction to be executed.

RequestedExecutionDate <ReqdExctnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

4.4.6.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: "ISODate" on page 408

4.4.7 SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		128
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C13	129
	Quantity *<Qty>*	[1..1]	±	C9	130
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		130
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		130
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		131

4.4.7.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument is to be delivered or received.

Datatype: "CollateralEntryType1Code" on page 391

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

4.4.7.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C13 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 316 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		317
	OtherIdentification *<OthrId>*	[0..*]			317
	Identification *<Id>*	[1..1]	Text		317
	Suffix *<Sfx>*	[0..1]	Text		317
	Type *<Tp>*	[1..1]	±		317
	Description *<Desc>*	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
```

```
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

4.4.7.3 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument.

Impacted by: C9 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		367
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		368
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		368
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		368

Constraints

- **DigitalTokenUnitUsageRule**

  DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

4.4.7.4 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral or as a loan.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

4.4.7.5 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: "Max35Text" on page 414

4.4.7.6 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the financial instrument movement.

Datatype: "Max35Text" on page 414

4.4.8 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movements.

CashMovement <CshMvmnt> contains the following **CashMovement5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		131
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C5	131
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		132
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		132
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		132

4.4.8.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: "CollateralEntryType1Code" on page 391

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

4.4.8.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 385

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.

4.4.8.3 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

4.4.8.4 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: "Max35Text" on page 414

4.4.8.5 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the cash movement.

Datatype: "Max35Text" on page 414

4.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		352
	Envelope <*Envlp*>	[1..1]	(External Schema)		352

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 colr.022.001.01 TripartyCollateralAndExposureReportV01

5.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent to both the collateral giver and the collateral taker or to an account servicer, who manage the account at the triparty agent on behalf of a trading party, in the following circumstances:

- after all collateral movements have been affected (after settlement-initiated) to show the end (fixed) positions (current status) or,

- taking into account all collateral management instructions (including pending initiation and/or initiated.

Usage:

This message is sent to provide the details of the valuation of both the collateral and the exposure.

Outline

The TripartyCollateralAndExposureReportV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Pagination

   Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

B. StatementGeneralDetails

   Provides general information on the report.

C. CollateralParties

   Identifies the chain of collateral parties.

D. OverallCollateralAggregation

   Overall Collateral contains the global collateral status of all transactions covered in the message, in the reporting currency, that is, the total of the exposure amount, of the posted collateral, of the margin amounts, of the accrued interest, of the fees or commissions and of the principals. In addition, it provides collateral-specific information.

E. ExposureTypeAggregation

   Specifies the valuation details per exposure type aggregation.

F. CounterpartyAggregation

   Specifies the valuation details per counterparty aggregation.

G. Transactions

   Specifies the transaction, the collateral and related valuation details.

H. AccountBaseCurrencyTotalAmounts

Total valuation amounts provided in the base currency of the account

I. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollAndXpsrRpt>	[1..1]		C4, C6, C14	
	Pagination *<Pgntn>*	[1..1]	±		145
	StatementGeneralDetails *<StmtGnlDtls>*	[1..1]	±	C3, C17, C21	146
	CollateralParties *<CollPties>*	[1..1]		C9, C30, C40	147
	PartyA *<PtyA>*	[0..1]	±	C32, C34	148
	ClientPartyA *<ClntPtyA>*	[0..1]	±	C32, C34	148
	TripartyAgent *<TrptyAgt>*	[0..1]	±		149
	OverallCollateralAggregation *<OvrllCollAggtn>*	[0..1]			149
	ValuationAmounts *<ValtnAmts>*	[1..1]		C8	150
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	151
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	152
	Margin *<Mrgn>*	[0..1]	±		152
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	152
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	153
	TotalFeesCommissions *<TtlFeesComssns>*	[0..1]	Amount	C2, C16	153
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	153
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	154
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	154
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	155
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	155
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	155
	MarginRate *<MrgnRate>*	[0..1]	Rate		156
	GlobalCollateralStatus *<GblCollSts>*	[0..1]	CodeSet		156
	ValuationDate *<ValtnDt>*	[1..1]	±		156
	CollateralAdditionalDetails *<CollAddtlDtls>*	[0..1]	Text		156
	ExposureTypeAggregation *<XpsrTpAggtn>*	[0..*]			157
	ExposureType *<XpsrTp>*	[1..1]	±		157
	SettlementProcess *<SttlmPrc>*	[0..1]	±		157

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationAmounts <*ValtnAmts*>	[1..*]		C7	158
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	158
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	159
	Margin <*Mrgn*>	[0..1]	±		159
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	159
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	160
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	160
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	161
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	161
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	161
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	162
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	162
	MarginRate <*MrgnRate*>	[0..1]	Rate		163
	GlobalExposureTypeStatus <*GblXpsrTpSts*>	[0..1]	CodeSet		163
	CounterpartyAggregation <*CtrPtyAggtn*>	[0..*]		C27, C38	163
	OptionType <*OptnTp*>	[0..1]	±		165
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		165
	BasketIdentificationAndEligibilitySetProfile <*BsktIdAndElgbltySetPrfl*>	[0..1]			166
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		166
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		166
	ExclusionBasketIdentification <*ExclsnBsktId*>	[0..1]	±		166
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		167
	CollateralParties <*CollPties*>	[1..1]		C10, C11	167
	PartyB <*PtyB*>	[1..1]			168
	Identification <*Id*>	[1..1]	±		169
	LEI <*LEI*>	[0..1]	IdentifierSet		169
	AlternateIdentification <*AltrnId*>	[0..1]	±		169
	ClientPartyB <*ClntPtyB*>	[0..1]			169
	Identification <*Id*>	[1..1]	±		169
	LEI <*LEI*>	[0..1]	IdentifierSet		170

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <*AltrnId*>	[0..1]	±		170
	TripartyAgent <*TrptyAgt*>	[0..1]	±		170
	CollateralAccount <*CollAcct*>	[0..1]	±		170
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		171
	ValuationAmounts <*ValtnAmts*>	[1..*]		C7	171
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	172
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	173
	Margin <*Mrgn*>	[0..1]	±		173
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	173
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	174
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	174
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	174
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	175
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	175
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	176
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	176
	MarginRate <*MrgnRate*>	[0..1]	Rate		176
	GlobalCounterpartyStatus <*GblCtrPtySts*>	[0..1]	CodeSet		176
	Transactions <*Txs*>	[0..*]		C28, C39	177
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		183
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[1..1]	Text		183
	CounterpartyCollateralTransactionReference <*CtrPtyCollTxRef*>	[0..1]	Text		183
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		183
	ExposureType <*XpsrTp*>	[1..1]	±		183
	OptionType <*OptnTp*>	[0..1]	±		183
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		184
	BasketIdentificationAndEligibilitySetProfile <*BsktIdAndElgbltySetPrfl*>	[0..1]			184
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		184
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		185

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		185
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		185
	CollateralParties *<CollPties>*	[1..1]		C10, C11	185
	PartyB *<PtyB>*	[1..1]			186
	Identification *<Id>*	[1..1]	±		187
	LEI *<LEI>*	[0..1]	IdentifierSet		187
	AlternateIdentification *<AltrnId>*	[0..1]	±		187
	ClientPartyB *<ClntPtyB>*	[0..1]			187
	Identification *<Id>*	[1..1]	±		187
	LEI *<LEI>*	[0..1]	IdentifierSet		188
	AlternateIdentification *<AltrnId>*	[0..1]	±		188
	TripartyAgent *<TrptyAgt>*	[0..1]	±		188
	CollateralAccount *<CollAcct>*	[0..1]	±		188
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		189
	ExecutionRequestedDate *<ExctnReqdDt>*	[1..1]			189
{Or	**Date** *<Dt>*	[1..1]	±		189
Or}	**Code** *<Cd>*	[1..1]			190
{Or	**Code** *<Cd>*	[1..1]	CodeSet		190
Or}	**Proprietary** *<Prtry>*	[1..1]	±		190
	ClosingDate *<ClsgDt>*	[1..1]			190
{Or	**Date** *<Dt>*	[1..1]	±		191
Or}	**Code** *<Cd>*	[1..1]			191
{Or	**Code** *<Cd>*	[1..1]	CodeSet		191
Or}	**Proprietary** *<Prtry>*	[1..1]	±		191
	ValuationAmounts *<ValtnAmts>*	[1..1]			192
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	192
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	193
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	193
	TransactionAmountBreakdown *<TxAmtBrkdwn>*	[0..*]			194
	LotNumber *<LotNb>*	[1..1]			194
	Identification *<Id>*	[1..1]	Text		194

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]	Text		194
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	195
	Period *<Prd>*	[0..1]	±		195
	Margin *<Mrgn>*	[0..1]	±		195
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	195
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	196
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	196
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	197
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	197
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	197
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	198
	TerminationTransactionAmount *<TermntnTxAmt>*	[0..1]	Amount	C2, C16	198
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	199
	PricingRate *<PricgRate>*	[0..1]			199
{Or	**Rate** *<Rate>*	[1..1]	Rate		200
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			200
	Type *<Tp>*	[1..1]			201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		203
	LookBackDays *<LookBckDays>*	[0..1]	Text		203
	CrystallisationDate *<CrstllstnDt>*	[0..1]			204
	Day *<Day>*	[1..1]	Indicator		204
	Period *<Prd>*	[0..1]	Text		204
	Tenor *<Tnr>*	[0..1]	CodeSet		204
	Currency *<Ccy>*	[0..1]	CodeSet	C2	205
	MarginRate *<MrgnRate>*	[0..1]	Rate		205
	SpreadRate *<SprdRate>*	[0..1]	Rate		205
	DayCountBasis *<DayCntBsis>*	[0..1]	±		205
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		206
	TransactionStatus *<TxSts>*	[0..2]			206
	CoverageStatus *<CvrgSts>*	[0..1]	CodeSet		206

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionStatus <*ExctnSts*>	[0..1]			206
{Or	**Code** <*Cd*>	[1..1]	CodeSet		207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		207
	SecuritiesBalance <*SctiesBal*>	[0..*]		C12, C13, C33, C35	207
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C18, C19, C25, C26, C29	210
	Quantity <*Qty*>	[1..1]	±		211
	CollateralIndicator <*CollInd*>	[0..1]	Indicator		211
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	211
	AccountOwner <*AcctOwnr*>	[0..1]			212
	Identification <*Id*>	[1..1]	±		212
	LEI <*LEI*>	[0..1]	IdentifierSet		212
	AlternateIdentification <*AltrnId*>	[0..1]	±		212
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		213
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		213
	SettlementStatus <*SttlmSts*>	[0..1]	CodeSet		213
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	213
	RatingDetails <*RatgDtls*>	[0..*]			214
	Rating <*Ratg*>	[1..1]	Text		214
	SourceOfRating <*SrcOfRatg*>	[1..1]	±		214
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		214
	ValuationDetails <*ValtnDtls*>	[0..1]			215
	MarketPrice <*MktPric*>	[0..1]	±		216
	SourceOfPrice <*SrcOfPric*>	[0..1]	±		217
	SettlementDate <*SttlmDt*>	[0..1]	±		217
	ValuationDetailsAmount <*ValtnDtlsAmt*>	[1..1]			217
	ActualMarketValuePostValuationFactor <*ActlMktValPstValtnFctr*>	[1..1]	Amount	C2, C16	218
	ActualMarketValueBeforeValuationFactor <*ActlMktValBfrValtnFctr*>	[0..1]	Amount	C2, C16	218

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	219
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	219
	MarketValueAmountPostValuationFactor *<MktValAmtPstValtnFctr>*	[0..1]	Amount	C2, C16	220
	MarketValueAmountBeforeValuationFactor *<MktValAmtBfrValtnFctr>*	[0..1]	Amount	C2, C16	220
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	220
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	221
	AccruedInterest *<AcrdIntrst>*	[0..1]	Amount	C2, C16	221
	CleanPrice *<CleanPric>*	[0..1]	Amount	C2, C16	222
	ValuationFactorBreakdown *<ValtnFctrBrkdwn>*	[1..1]		C22, C24, C31, C41	222
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		223
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		223
	Haircut *<Hrcut>*	[0..1]	Rate		223
	PoolFactor *<PoolFctr>*	[0..1]	Rate		223
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity		223
	QuotationAge *<QtnAge>*	[0..1]	Quantity		224
	TransactionLotNumber *<TxLotNb>*	[0..*]			224
	Identification *<Id>*	[1..1]	Text		224
	Issuer *<Issr>*	[0..1]	Text		224
	CashBalance *<CshBal>*	[0..*]			224
	Amount *<Amt>*	[1..1]	Amount	C2, C16	225
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		226
	CashAccount *<CshAcct>*	[0..1]	±		226
	ValuationDetails *<ValtnDtls>*	[0..1]			226
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..*]			227
	ActualMarketValuePostHaircut *<ActlMktValPstHrcut>*	[1..1]	Amount	C2, C16	227
	ActualMarketValueBeforeHaircut *<ActlMktValBfrHrcut>*	[0..1]	Amount	C2, C16	227
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	228
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	228

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketValueAmountPostHaircut *<MktValAmtPstHrcut>*	[0..1]	Amount	C2, C16	229
	MarketValueAmountBeforeHaircut *<MktValAmtBfrHrcut>*	[0..1]	Amount	C2, C16	229
	Haircut *<Hrcut>*	[1..1]	Rate		229
	TransactionLotNumber *<TxLotNb>*	[0..*]			229
	Identification *<Id>*	[1..1]	Text		230
	Issuer *<Issr>*	[0..1]	Text		230
	AccountBaseCurrencyTotalAmounts *<AcctBaseCcyTtlAmts>*	[0..1]			230
	TotalExposureValueOfPage *<TtlXpsrValOfPg>*	[0..1]	Amount	C2, C16	230
	TotalCollateralHeldValueOfPage *<TtlCollHeldValOfPg>*	[0..1]	Amount	C2, C16	231
	SupplementaryData *<SplmtryData>*	[0..*]	±	C37	231

5.3 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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 ActivityindicatorUsageRule

It is present to indicate whether any information is reported in the report or whether it is a blank report with no information present as there is nothing to report. For example, there may not be any transaction present to report, but the report needs to be done as a part of commitment.

C4 AggregationFullRule

Aggregation information, overall, by exposure or by counterparty, should be provided in a complete report.

This constraint is defined at the MessageDefinition level.

C5 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C6 CashBalancePresenceRule

If Summary Indicator is set to Y Cash Balance cannot be present

```
On Condition
    /StatementGeneralDetails/SummaryIndicator is equal to value 'true'
Following Must be True
    /Transactions[*]/CashBalance[*] Must be absent
```

This constraint is defined at the MessageDefinition level.

C7 CashFailAmountUsageRule

Whenever any cash is present in the Transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover the exposure, then it should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the Trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

C8 CashFailUsageRule

Whenever any cash is present in the transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover, the exposure should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

C9 ClientOfPartAPresenceRule

If client of party A is absent then party A or triparty agent must be present.

C10 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccount is present, BlockChainAddressOrWallet must be absent.

C11 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccount must be absent.

C12 CollateralFlagNoSettlementDateRule

If collateral flag is set to N, the settlement date in the valuation details cannot be present.

C13 CollateralFlagYesSettlementDateRule

If collateral indicator is set to Y the settlement date in the valuations details must be present.

C14 CollateralIndicatorValueRule

If Summary Indicator is set to Y and securitiesbalance/Collateral Indicator is present and it is a securities lending, then securitiesbalance/collateral indicator must be set to N.

```
On Condition
    /StatementGeneralDetails/SummaryIndicator is equal to value 'true'
 And    /Transactions[*]/SecuritiesBalance[*]/CollateralIndicator is present
 And    /Transactions[*]/ExposureType/Code is equal to value
'SecuritiesLendingAndBorrowing'
Following Must be True
    /Transactions[*]/SecuritiesBalance[*]/CollateralIndicator Must be equal
to value 'False'
```

This constraint is defined at the MessageDefinition level.

C15 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C16 CurrencyAmount

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

Note: The decimal separator is a dot.

C17 DeltaPendingRule

If the update type is set to Delta then the Status type must be pending.

C18 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C19 DescriptionUsageRule

Description must be used alone as the last resort.

C20 DigitalTokenUnitUsageRule

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C21 FutureMarketToMarketPendingRule

When the report basis is Future Market-to-Market, the status type indicator must be set to

confirmed.

C22 HaircutFactorPresenceRule

If valuation factor, inflation factor and pool factor are absent then haircut must be present.

C23 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C24 InflationFactorPresenceRule

If valuation inflation factor, haircut and pool factor are absent then inflation factor must be present.

C25 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C26 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C27 OptionTypePresenceRule

If OptionType is present then TerminationOption is not allowed.

C28 OptionTypePresenceRule

If OptionType is present then TerminationOption is not allowed.

C29 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C30 PartyAPresenceRule

If party A is absent then client of party A or triparty agent must be present.

C31 PoolFactorPresenceRule

If valuation factor, inflation factor and haircut are absent then pool factor must be present.

C32 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C33 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C34 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C35 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C36 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C37 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.

C38 TerminationOptionPresenceRule

If TerminationOption is present then OptionType is not allowed.

C39 TerminationOptionPresenceRule

If TerminationOption is present then OptionType is not allowed.

C40 TripartyAgentPresenceRule

If triparty agent is absent then party A or client of party A must be present.

C41 ValuationFactorPresenceRule

If inflation factor, haircut and pool factor are absent then valuation factor must be present.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 345 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		345
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		345

5.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C3 "ActivityindicatorUsageRule", C17 "DeltaPendingRule", C21 "FutureMarketToMarketPendingRule"

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement78" on page 335 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StatementIdentification <*StmtId*>	[1..1]	Text		336
	ReportNumber <*RptNb*>	[0..1]	±		336
	QueryReference <*QryRef*>	[0..1]	Text		336
	StatementDateTime <*StmtDtTm*>	[1..1]	±		336
	Frequency <*Frqcy*>	[1..1]	±		336
	UpdateType <*UpdTp*>	[1..1]	±		337
	CollateralSide <*CollSd*>	[1..1]	CodeSet		337
	StatementBasis <*StmtBsis*>	[1..1]			337
{Or	Code <*Cd*>	[1..1]	CodeSet		337
Or}	Proprietary <*Prtry*>	[1..1]	±		338
	StatusType <*StsTp*>	[0..1]	CodeSet		338
	SummaryIndicator <*SummryInd*>	[1..1]	Indicator		338
	ActivityIndicator <*ActvtyInd*>	[1..1]	Indicator		338

Constraints

- **ActivityindicatorUsageRule**

  It is present to indicate whether any information is reported in the report or whether it is a blank report with no information present as there is nothing to report. For example, there may not be any transaction present to report, but the report needs to be done as a part of commitment.

- **DeltaPendingRule**

  If the update type is set to Delta then the Status type must be pending.

```
On Condition
    /UpdateType/Code is equal to value 'Delta'
```

```
Following Must be True
    /StatusType Must be equal to value 'Pending'
```

- **FutureMarketToMarketPendingRule**

  When the report basis is Future Market-to-Market, the status type indicator must be set to

  confirmed.

```
On Condition
    /StatementBasis/Code is equal to value 'FutureMarkToMarket'
Following Must be True
    /StatusType Must be equal to value 'Confirmed'
```

5.4.3 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

Impacted by: C9 "ClientOfPartAPresenceRule", C30 "PartyAPresenceRule", C40 "TripartyAgentPresenceRule"

CollateralParties <CollPties> contains the following **CollateralParties9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyA <*PtyA*>	[0..1]	±	C32, C34	148
	ClientPartyA <*ClntPtyA*>	[0..1]	±	C32, C34	148
	TripartyAgent <*TrptyAgt*>	[0..1]	±		149

Constraints

- **ClientOfPartAPresenceRule**

  If client of party A is absent then party A or triparty agent must be present.

```
On Condition
    /ClientPartyA is absent
Following Must be True
    /PartyA Must be present
 Or    /TripartyAgent Must be present
```

- **PartyAPresenceRule**

  If party A is absent then client of party A or triparty agent must be present.

```
On Condition
    /PartyA is absent
Following Must be True
    /ClientPartyA Must be present
 Or    /TripartyAgent Must be present
```

- **TripartyAgentPresenceRule**

  If triparty agent is absent then party A or client of party A must be present.

```
On Condition
    /TripartyAgent is absent
Following Must be True
    /PartyA Must be present
 Or    /ClientPartyA Must be present
```

5.4.3.1 PartyA <PtyA>

Presence: [0..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C32 "SafekeepingAccountOrBlockChainAddress1Rule", C34 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyA <PtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		357
	LEI <*LEI*>	[0..1]	IdentifierSet		357
	AlternateIdentification <*AltrnId*>	[0..1]	±		358
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		358
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		358
	AccountOwner <*AcctOwnr*>	[0..1]	±		358
	PartyCapacity <*PtyCpcty*>	[0..1]			359
{Or	Code <*Cd*>	[1..1]	CodeSet		359
Or}	Proprietary <*Prtry*>	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

5.4.3.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

Impacted by: C32 "SafekeepingAccountOrBlockChainAddress1Rule", C34 "SafekeepingAccountOrBlockChainAddress2Rule"

ClientPartyA <ClntPtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		357
	LEI *<LEI>*	[0..1]	IdentifierSet		357
	AlternateIdentification *<AltrnId>*	[0..1]	±		358
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		358
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		358
	AccountOwner *<AcctOwnr>*	[0..1]	±		358
	PartyCapacity *<PtyCpcty>*	[0..1]			359
{Or	Code *<Cd>*	[1..1]	CodeSet		359
Or}	Proprietary *<Prtry>*	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

5.4.3.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		363
	LEI *<LEI>*	[0..1]	IdentifierSet		363

5.4.4 OverallCollateralAggregation <OvrllCollAggtn>

Presence: [0..1]

Definition: Overall Collateral contains the global collateral status of all transactions covered in the message, in the reporting currency, that is, the total of the exposure amount, of the posted collateral, of the margin amounts, of the accrued interest, of the fees or commissions and of the principals. In addition, it provides collateral-specific information.

OverallCollateralAggregation <OvrllCollAggtn> contains the following **OverallCollateralDetails2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValuationAmounts <*ValtnAmts*>	[1..1]		C8	150
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	151
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	152
	Margin <*Mrgn*>	[0..1]	±		152
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	152
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	153
	TotalFeesCommissions <*TtlFeesComssns*>	[0..1]	Amount	C2, C16	153
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	153
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	154
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	154
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	155
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	155
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	155
	MarginRate <*MrgnRate*>	[0..1]	Rate		156
	GlobalCollateralStatus <*GblCollSts*>	[0..1]	CodeSet		156
	ValuationDate <*ValtnDt*>	[1..1]	±		156
	CollateralAdditionalDetails <*CollAddtlDtls*>	[0..1]	Text		156

5.4.4.1 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Provides details on the collateral valuation.

Impacted by: C8 "CashFailUsageRule"

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	151
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	152
	Margin *<Mrgn>*	[0..1]	±		152
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	152
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	153
	TotalFeesCommissions *<TtlFeesComssns>*	[0..1]	Amount	C2, C16	153
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	153
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	154
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	154
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	155
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	155
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	155

Constraints

- **CashFailUsageRule**

  Whenever any cash is present in the transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover, the exposure should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

5.4.4.1.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.3 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see "AmountAndDirection53" on page 310 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	310
	Sign <*Sgn*>	[0..1]	Indicator		310

5.4.4.1.4 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.5 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.6 TotalFeesCommissions <TtlFeesComssns>

Presence: [0..1]

Definition: Total fees/commissions in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.7 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.8 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.9 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.10 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.11 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.1.12 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.4.2 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: "PercentageRate" on page 412

5.4.4.3 GlobalCollateralStatus <GblCollSts>

Presence: [0..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message.

Datatype: "CollateralStatus1Code" on page 391

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.4.4 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Valuation date/time of both the collateral and the exposure.

ValuationDate <ValtnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

5.4.4.5 CollateralAdditionalDetails <CollAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the collateral.

Datatype: "Max350Text" on page 414

5.4.5 ExposureTypeAggregation <XpsrTpAggtn>

Presence: [0..*]

Definition: Specifies the valuation details per exposure type aggregation.

ExposureTypeAggregation <XpsrTpAggtn> contains the following **ExposureTypeAggregation3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExposureType *<XpsrTp>*	[1..1]	±		157
	SettlementProcess *<SttlmPrc>*	[0..1]	±		157
	ValuationAmounts *<ValtnAmts>*	[1..*]		C7	158
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	158
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	159
	Margin *<Mrgn>*	[0..1]	±		159
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	159
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	160
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	160
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	161
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	161
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	161
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	162
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	162
	MarginRate *<MrgnRate>*	[0..1]	Rate		163
	GlobalExposureTypeStatus *<GblXpsrTpSts>*	[0..1]	CodeSet		163

5.4.5.1 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		339
Or}	Proprietary *<Prtry>*	[1..1]	±		341

5.4.5.2 SettlementProcess <SttlmPrc>

Presence: [0..1]

Definition: Specifies the settlement process in which the collateral will be settled.

SettlementProcess <SttlmPrc> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

5.4.5.3 ValuationAmounts <ValtnAmts>

Presence: [1..*]

Definition: Provides details on the collateral valuation.

Impacted by: C7 "CashFailAmountUsageRule"

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount16** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	158
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	159
	Margin <*Mrgn*>	[0..1]	±		159
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	159
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	160
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	160
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	161
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	161
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	161
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	162
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	162

Constraints

- **CashFailAmountUsageRule**

  Whenever any cash is present in the Transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover the exposure, then it should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the Trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

5.4.5.3.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.3 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see "AmountAndDirection53" on page 310 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	310
	Sign <*Sgn*>	[0..1]	Indicator		310

5.4.5.3.4 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.5 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.6 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

5.4.5.3.7 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.8 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.9 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.10 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.5.3.11 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

5.4.5.4 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: "PercentageRate" on page 412

5.4.5.5 GlobalExposureTypeStatus <GblXpsrTpSts>

Presence: [0..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions of the same exposure type.

Datatype: "CollateralStatus1Code" on page 391

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.6 CounterpartyAggregation <CtrPtyAggtn>

Presence: [0..*]

Definition: Specifies the valuation details per counterparty aggregation.

Impacted by: C27 "OptionTypePresenceRule", C38 "TerminationOptionPresenceRule"

CounterpartyAggregation <CtrPtyAggtn> contains the following **CounterpartyAggregation3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OptionType *<OptnTp>*	[0..1]	±		165
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		165
	BasketIdentificationAndEligibilitySetProfile *<BsktIdAndElgbltySetPrfl>*	[0..1]			166
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		166
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		166
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		166
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		167
	CollateralParties *<CollPties>*	[1..1]		C10, C11	167
	PartyB *<PtyB>*	[1..1]			168
	Identification *<Id>*	[1..1]	±		169
	LEI *<LEI>*	[0..1]	IdentifierSet		169
	AlternateIdentification *<AltrnId>*	[0..1]	±		169
	ClientPartyB *<ClntPtyB>*	[0..1]			169
	Identification *<Id>*	[1..1]	±		169
	LEI *<LEI>*	[0..1]	IdentifierSet		170
	AlternateIdentification *<AltrnId>*	[0..1]	±		170
	TripartyAgent *<TrptyAgt>*	[0..1]	±		170
	CollateralAccount *<CollAcct>*	[0..1]	±		170
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		171
	ValuationAmounts *<ValtnAmts>*	[1..*]		C7	171
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	172
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	173
	Margin *<Mrgn>*	[0..1]	±		173
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	173
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	174
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	174
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	174
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	175

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	175
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	176
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	176
	MarginRate <*MrgnRate*>	[0..1]	Rate		176
	GlobalCounterpartyStatus <*GblCtrPtySts*>	[0..1]	CodeSet		176

Constraints

- **OptionTypePresenceRule**

  If OptionType is present then TerminationOption is not allowed.

```
On Condition
    /OptionType is present
Following Must be True
    /TerminationOption Must be absent
```

- **TerminationOptionPresenceRule**

  If TerminationOption is present then OptionType is not allowed.

```
On Condition
    /TerminationOption is present
Following Must be True
    /OptionType Must be absent
```

5.4.6.1 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see "OptionType6Choice" on page 341 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		341
Or}	Proprietary <*Prtry*>	[1..1]	±		341

5.4.6.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: "RepoTerminationOption1Code" on page 405

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

5.4.6.3 BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>

Presence: [0..1]

Definition: Provides information on the baskets identification and the Eligiblity Set Profile.

BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl> contains the following **BasketIdentificationAndEligibilitySetProfile1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		166
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		166
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		166
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		167

5.4.6.3.1 PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>

Presence: [0..1]

Definition: Number identifying the preferred collateral basket.

PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		321
	SchemeName *<SchmeNm>*	[0..1]	Text		321
	Issuer *<Issr>*	[0..1]	Text		321

5.4.6.3.2 FallbackStartingBasketIdentification <FllbckStartgBsktId>

Presence: [0..1]

Definition: Number identifying the fallback starting collateral basket.

FallbackStartingBasketIdentification <FllbckStartgBsktId> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		321
	SchemeName *<SchmeNm>*	[0..1]	Text		321
	Issuer *<Issr>*	[0..1]	Text		321

5.4.6.3.3 ExclusionBasketIdentification <ExclsnBsktId>

Presence: [0..1]

Definition: Number identifying the collateral basket to be excluded.

ExclusionBasketIdentification <ExclsnBsktId> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		321
	SchemeName *<SchmeNm>*	[0..1]	Text		321
	Issuer *<Issr>*	[0..1]	Text		321

5.4.6.3.4 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		321
	SchemeName *<SchmeNm>*	[0..1]	Text		321
	Issuer *<Issr>*	[0..1]	Text		321

5.4.6.4 CollateralParties <CollPties>

Presence: [1..1]

Definition: Provides the identification of the party or parties associated with the collateral agreement

Impacted by: C10 "CollateralAccountOrBlockChainAddress1Rule", C11 "CollateralAccountOrBlockChainAddress2Rule"

CollateralParties <CollPties> contains the following **CollateralParties11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyB *<PtyB>*	[1..1]			168
	Identification *<Id>*	[1..1]	±		169
	LEI *<LEI>*	[0..1]	IdentifierSet		169
	AlternateIdentification *<AltrnId>*	[0..1]	±		169
	ClientPartyB *<ClntPtyB>*	[0..1]			169
	Identification *<Id>*	[1..1]	±		169
	LEI *<LEI>*	[0..1]	IdentifierSet		170
	AlternateIdentification *<AltrnId>*	[0..1]	±		170
	TripartyAgent *<TrptyAgt>*	[0..1]	±		170
	CollateralAccount *<CollAcct>*	[0..1]	±		170
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		171

Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

  If CollateralAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /CollateralAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **CollateralAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, CollateralAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /CollateralAccount Must be absent
```

5.4.6.4.1 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

PartyB <PtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		169
	LEI *<LEI>*	[0..1]	IdentifierSet		169
	AlternateIdentification *<AltrnId>*	[0..1]	±		169

5.4.6.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

5.4.6.4.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

5.4.6.4.1.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

5.4.6.4.2 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		169
	LEI <*LEI*>	[0..1]	IdentifierSet		170
	AlternateIdentification <*AltrnId*>	[0..1]	±		170

5.4.6.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

5.4.6.4.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

5.4.6.4.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

5.4.6.4.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		363
	LEI <*LEI*>	[0..1]	IdentifierSet		363

5.4.6.4.4 CollateralAccount <CollAcct>

Presence: [0..1]

Definition: Account where the collateral is held during the lifecycle of the transaction.

CollateralAccount <CollAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		307
	Type *<Tp>*	[0..1]	±		307
	Name *<Nm>*	[0..1]	Text		307

5.4.6.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		342
	Type *<Tp>*	[0..1]	±		342
	Name *<Nm>*	[0..1]	Text		342

5.4.6.5 ValuationAmounts <ValtnAmts>

Presence: [1..*]

Definition: Provides details on the collateral valuation.

Impacted by: C7 "CashFailAmountUsageRule"

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	172
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	173
	Margin <*Mrgn*>	[0..1]	±		173
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	173
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	174
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	174
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	174
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	175
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	175
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	176
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	176

Constraints

- **CashFailAmountUsageRule**

  Whenever any cash is present in the Transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover the exposure, then it should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the Trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

5.4.6.5.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.3 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see "AmountAndDirection53" on page 310 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	310
	Sign <*Sgn*>	[0..1]	Indicator		310

5.4.6.5.4 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.5 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.6 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.7 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.8 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.9 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.10 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.5.11 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.6.6 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: "PercentageRate" on page 412

5.4.6.7 GlobalCounterpartyStatus <GblCtrPtySts>

Presence: [0..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions against counterparty.

Datatype: "CollateralStatus1Code" on page 391

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.7 Transactions <Txs>

Presence: [0..*]

Definition: Specifies the transaction, the collateral and related valuation details.

Impacted by: C28 "OptionTypePresenceRule", C39 "TerminationOptionPresenceRule"

Transactions <Txs> contains the following **Transaction124** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClientTripartyCollateralTransactionIdentification *<ClntTrptyCollTxId>*	[0..1]	Text		183
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[1..1]	Text		183
	CounterpartyCollateralTransactionReference *<CtrPtyCollTxRef>*	[0..1]	Text		183
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		183
	ExposureType *<XpsrTp>*	[1..1]	±		183
	OptionType *<OptnTp>*	[0..1]	±		183
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		184
	BasketIdentificationAndEligibilitySetProfile *<BsktIdAndElgbltySetPrfl>*	[0..1]			184
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		184
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		185
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		185
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		185
	CollateralParties *<CollPties>*	[1..1]		C10, C11	185
	PartyB *<PtyB>*	[1..1]			186
	Identification *<Id>*	[1..1]	±		187
	LEI *<LEI>*	[0..1]	IdentifierSet		187
	AlternateIdentification *<AltrnId>*	[0..1]	±		187
	ClientPartyB *<ClntPtyB>*	[0..1]			187
	Identification *<Id>*	[1..1]	±		187
	LEI *<LEI>*	[0..1]	IdentifierSet		188
	AlternateIdentification *<AltrnId>*	[0..1]	±		188
	TripartyAgent *<TrptyAgt>*	[0..1]	±		188
	CollateralAccount *<CollAcct>*	[0..1]	±		188
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		189
	ExecutionRequestedDate *<ExctnReqdDt>*	[1..1]			189
{Or	**Date** *<Dt>*	[1..1]	±		189
Or}	**Code** *<Cd>*	[1..1]			190
{Or	**Code** *<Cd>*	[1..1]	CodeSet		190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		190
	ClosingDate *<ClsgDt>*	[1..1]			190
{Or	**Date** *<Dt>*	[1..1]	±		191
Or}	**Code** *<Cd>*	[1..1]			191
{Or	**Code** *<Cd>*	[1..1]	CodeSet		191
Or}	**Proprietary** *<Prtry>*	[1..1]	±		191
	ValuationAmounts *<ValtnAmts>*	[1..1]			192
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	192
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	193
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	193
	TransactionAmountBreakdown *<TxAmtBrkdwn>*	[0..*]			194
	LotNumber *<LotNb>*	[1..1]			194
	Identification *<Id>*	[1..1]	Text		194
	Issuer *<Issr>*	[0..1]	Text		194
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	195
	Period *<Prd>*	[0..1]	±		195
	Margin *<Mrgn>*	[0..1]	±		195
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	195
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	196
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	196
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	197
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	197
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	197
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	198
	TerminationTransactionAmount *<TermntnTxAmt>*	[0..1]	Amount	C2, C16	198
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	199
	PricingRate *<PricgRate>*	[0..1]			199
{Or	**Rate** *<Rate>*	[1..1]	Rate		200
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			200
	Type *<Tp>*	[1..1]			201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		201

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		203
	LookBackDays *<LookBckDays>*	[0..1]	Text		203
	CrystallisationDate *<CrstllstnDt>*	[0..1]			204
	Day *<Day>*	[1..1]	Indicator		204
	Period *<Prd>*	[0..1]	Text		204
	Tenor *<Tnr>*	[0..1]	CodeSet		204
	Currency *<Ccy>*	[0..1]	CodeSet	C2	205
	MarginRate *<MrgnRate>*	[0..1]	Rate		205
	SpreadRate *<SprdRate>*	[0..1]	Rate		205
	DayCountBasis *<DayCntBsis>*	[0..1]	±		205
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		206
	TransactionStatus *<TxSts>*	[0..2]			206
	CoverageStatus *<CvrgSts>*	[0..1]	CodeSet		206
	ExecutionStatus *<ExctnSts>*	[0..1]			206
{Or	**Code** *<Cd>*	[1..1]	CodeSet		207
Or}	**Proprietary** *<Prtry>*	[1..1]	±		207
	SecuritiesBalance *<SctiesBal>*	[0..*]		C12, C13, C33, C35	207
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C18, C19, C25, C26, C29	210
	Quantity *<Qty>*	[1..1]	±		211
	CollateralIndicator *<CollInd>*	[0..1]	Indicator		211
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±	C36	211
	AccountOwner *<AcctOwnr>*	[0..1]			212
	Identification *<Id>*	[1..1]	±		212
	LEI *<LEI>*	[0..1]	IdentifierSet		212
	AlternateIdentification *<AltrnId>*	[0..1]	±		212
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		213
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		213
	SettlementStatus *<SttlmSts>*	[0..1]	CodeSet		213

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	213
	RatingDetails *<RatgDtls>*	[0..*]			214
	Rating *<Ratg>*	[1..1]	Text		214
	SourceOfRating *<SrcOfRatg>*	[1..1]	±		214
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		214
	ValuationDetails *<ValtnDtls>*	[0..1]			215
	MarketPrice *<MktPric>*	[0..1]	±		216
	SourceOfPrice *<SrcOfPric>*	[0..1]	±		217
	SettlementDate *<SttlmDt>*	[0..1]	±		217
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..1]			217
	ActualMarketValuePostValuationFactor *<ActlMktValPstValtnFctr>*	[1..1]	Amount	C2, C16	218
	ActualMarketValueBeforeValuationFactor *<ActlMktValBfrValtnFctr>*	[0..1]	Amount	C2, C16	218
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	219
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	219
	MarketValueAmountPostValuationFactor *<MktValAmtPstValtnFctr>*	[0..1]	Amount	C2, C16	220
	MarketValueAmountBeforeValuationFactor *<MktValAmtBfrValtnFctr>*	[0..1]	Amount	C2, C16	220
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	220
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	221
	AccruedInterest *<AcrdIntrst>*	[0..1]	Amount	C2, C16	221
	CleanPrice *<CleanPric>*	[0..1]	Amount	C2, C16	222
	ValuationFactorBreakdown *<ValtnFctrBrkdwn>*	[1..1]		C22, C24, C31, C41	222
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		223
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		223
	Haircut *<Hrcut>*	[0..1]	Rate		223
	PoolFactor *<PoolFctr>*	[0..1]	Rate		223
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity		223
	QuotationAge *<QtnAge>*	[0..1]	Quantity		224

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionLotNumber *<TxLotNb>*	[0..*]			224
	Identification *<Id>*	[1..1]	Text		224
	Issuer *<Issr>*	[0..1]	Text		224
	CashBalance *<CshBal>*	[0..*]			224
	Amount *<Amt>*	[1..1]	Amount	C2, C16	225
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		226
	CashAccount *<CshAcct>*	[0..1]	±		226
	ValuationDetails *<ValtnDtls>*	[0..1]			226
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..*]			227
	ActualMarketValuePostHaircut *<ActlMktValPstHrcut>*	[1..1]	Amount	C2, C16	227
	ActualMarketValueBeforeHaircut *<ActlMktValBfrHrcut>*	[0..1]	Amount	C2, C16	227
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	228
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	228
	MarketValueAmountPostHaircut *<MktValAmtPstHrcut>*	[0..1]	Amount	C2, C16	229
	MarketValueAmountBeforeHaircut *<MktValAmtBfrHrcut>*	[0..1]	Amount	C2, C16	229
	Haircut *<Hrcut>*	[1..1]	Rate		229
	TransactionLotNumber *<TxLotNb>*	[0..*]			229
	Identification *<Id>*	[1..1]	Text		230
	Issuer *<Issr>*	[0..1]	Text		230

Constraints

- **OptionTypePresenceRule**

  If OptionType is present then TerminationOption is not allowed.

```
On Condition
    /OptionType is present
Following Must be True
    /TerminationOption Must be absent
```

- **TerminationOptionPresenceRule**

  If TerminationOption is present then OptionType is not allowed.

```
On Condition
    /TerminationOption is present
Following Must be True
    /OptionType Must be absent
```

5.4.7.1 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: "Max35Text" on page 414

5.4.7.2 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [1..1]

Definition: Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 414

5.4.7.3 CounterpartyCollateralTransactionReference <CtrPtyCollTxRef>

Presence: [0..1]

Definition: Unique collateral transaction reference assigned by counterparty.

Datatype: "Max35Text" on page 414

5.4.7.4 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max52Text" on page 414

5.4.7.5 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		339
Or}	Proprietary <*Prtry*>	[1..1]	±		341

5.4.7.6 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see "OptionType6Choice" on page 341 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		341
Or}	Proprietary *<Prtry>*	[1..1]	±		341

5.4.7.7 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: "RepoTerminationOption1Code" on page 405

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

5.4.7.8 BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>

Presence: [0..1]

Definition: Provides information on the baskets identification and the Eligiblity Set Profile.

BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl> contains the following **BasketIdentificationAndEligibilitySetProfile1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		184
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		185
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		185
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		185

5.4.7.8.1 PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>

Presence: [0..1]

Definition: Number identifying the preferred collateral basket.

PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		321
	SchemeName *<SchmeNm>*	[0..1]	Text		321
	Issuer *<Issr>*	[0..1]	Text		321

5.4.7.8.2 FallbackStartingBasketIdentification <FllbckStartgBsktId>

Presence: [0..1]

Definition: Number identifying the fallback starting collateral basket.

FallbackStartingBasketIdentification <FllbckStartgBsktId> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

5.4.7.8.3 ExclusionBasketIdentification <ExclsnBsktId>

Presence: [0..1]

Definition: Number identifying the collateral basket to be excluded.

ExclusionBasketIdentification <ExclsnBsktId> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

5.4.7.8.4 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

5.4.7.9 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

Impacted by: C10 "CollateralAccountOrBlockChainAddress1Rule", C11 "CollateralAccountOrBlockChainAddress2Rule"

CollateralParties <CollPties> contains the following **CollateralParties11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyB <*PtyB*>	[1..1]			186
	Identification <*Id*>	[1..1]	±		187
	LEI <*LEI*>	[0..1]	IdentifierSet		187
	AlternateIdentification <*AltrnId*>	[0..1]	±		187
	ClientPartyB <*ClntPtyB*>	[0..1]			187
	Identification <*Id*>	[1..1]	±		187
	LEI <*LEI*>	[0..1]	IdentifierSet		188
	AlternateIdentification <*AltrnId*>	[0..1]	±		188
	TripartyAgent <*TrptyAgt*>	[0..1]	±		188
	CollateralAccount <*CollAcct*>	[0..1]	±		188
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		189

Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

  If CollateralAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /CollateralAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **CollateralAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, CollateralAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /CollateralAccount Must be absent
```

5.4.7.9.1 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

PartyB <PtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		187
	LEI <*LEI*>	[0..1]	IdentifierSet		187
	AlternateIdentification <*AltrnId*>	[0..1]	±		187

5.4.7.9.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

5.4.7.9.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

5.4.7.9.1.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

5.4.7.9.2 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		187
	LEI <*LEI*>	[0..1]	IdentifierSet		188
	AlternateIdentification <*AltrnId*>	[0..1]	±		188

5.4.7.9.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		362
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		362

5.4.7.9.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

5.4.7.9.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		353
	Country *<Ctry>*	[1..1]	CodeSet	C6	353
	AlternateIdentification *<AltrnId>*	[1..1]	Text		353

5.4.7.9.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		363
	LEI *<LEI>*	[0..1]	IdentifierSet		363

5.4.7.9.4 CollateralAccount <CollAcct>

Presence: [0..1]

Definition: Account where the collateral is held during the lifecycle of the transaction.

CollateralAccount <CollAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		307
	Type *<Tp>*	[0..1]	±		307
	Name *<Nm>*	[0..1]	Text		307

5.4.7.9.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		342
	Type *<Tp>*	[0..1]	±		342
	Name *<Nm>*	[0..1]	Text		342

5.4.7.10 ExecutionRequestedDate <ExctnReqdDt>

Presence: [1..1]

Definition: Date/time at which the party requested the initiation instruction to be executed.

ExecutionRequestedDate <ExctnReqdDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		189
Or}	**Code** *<Cd>*	[1..1]			190
{Or	**Code** *<Cd>*	[1..1]	CodeSet		190
Or}	**Proprietary** *<Prtry>*	[1..1]	±		190

5.4.7.10.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

5.4.7.10.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		190
Or}	**Proprietary** *<Prtry>*	[1..1]	±		190

5.4.7.10.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 393

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

5.4.7.10.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

5.4.7.11 ClosingDate <ClsgDt>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		191
Or}	**Code** *<Cd>*	[1..1]			191
{Or	**Code** *<Cd>*	[1..1]	CodeSet		191
Or}	**Proprietary** *<Prtry>*	[1..1]	±		191

5.4.7.11.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

5.4.7.11.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		191
Or}	**Proprietary** *<Prtry>*	[1..1]	±		191

5.4.7.11.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 393

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

5.4.7.11.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

5.4.7.12 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Provides details on the collateral valuation.

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount17** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	192
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	193
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	193
	TransactionAmountBreakdown *<TxAmtBrkdwn>*	[0..*]			194
	LotNumber *<LotNb>*	[1..1]			194
	Identification *<Id>*	[1..1]	Text		194
	Issuer *<Issr>*	[0..1]	Text		194
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	195
	Period *<Prd>*	[0..1]	±		195
	Margin *<Mrgn>*	[0..1]	±		195
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	195
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	196
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	196
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	197
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	197
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	197
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	198
	TerminationTransactionAmount *<TermntnTxAmt>*	[0..1]	Amount	C2, C16	198
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	199

5.4.7.12.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency. It includes the transaction amount and the accrued interests minus any unsettled amount.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.3 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Transaction Amount as instructed by the client.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

5.4.7.12.4 TransactionAmountBreakdown <TxAmtBrkdwn>

Presence: [0..*]

Definition: Breakdown of transaction amount (required value for the exposure) into market value lots based on the term for the underlying trades.

TransactionAmountBreakdown <TxAmtBrkdwn> contains the following **CollateralTransactionAmountBreakdown2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[1..1]			194
	Identification <*Id*>	[1..1]	Text		194
	Issuer <*Issr*>	[0..1]	Text		194
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C16	195
	Period <*Prd*>	[0..1]	±		195

5.4.7.12.4.1 LotNumber <LotNb>

Presence: [1..1]

Definition: Identification of the underlying transaction (exposure split).

LotNumber <LotNb> contains the following **GenericIdentification178** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		194
	Issuer <*Issr*>	[0..1]	Text		194

5.4.7.12.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: "Max35Text" on page 414

5.4.7.12.4.1.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

5.4.7.12.4.2 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Split amount of the aggregate transaction amount (exposure).

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.4.3 Period <Prd>

Presence: [0..1]

Definition: Period that applies to the aggregate transation amount (exposure).

Period <Prd> contains one of the following elements (see "Period4Choice" on page 312 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		312
Or	FromDate <*FrDt*>	[1..1]	Date		313
Or	ToDate <*ToDt*>	[1..1]	Date		313
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		313

5.4.7.12.5 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see "AmountAndDirection53" on page 310 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	310
	Sign <*Sgn*>	[0..1]	Indicator		310

5.4.7.12.6 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.7 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.8 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

5.4.7.12.9 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.10 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.11 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.12 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.12.13 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Termination Transaction Amount

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

5.4.7.12.14 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.13 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following **RateOrName4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Rate** *<Rate>*	[1..1]	Rate		200
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			200
	Type *<Tp>*	[1..1]			201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		203
	LookBackDays *<LookBckDays>*	[0..1]	Text		203
	CrystallisationDate *<CrstllstnDt>*	[0..1]			204
	Day *<Day>*	[1..1]	Indicator		204
	Period *<Prd>*	[0..1]	Text		204
	Tenor *<Tnr>*	[0..1]	CodeSet		204
	Currency *<Ccy>*	[0..1]	CodeSet	C2	205

5.4.7.13.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: "PercentageRate" on page 412

5.4.7.13.2 RateIndexDetails <RateIndxDtls>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

RateIndexDetails <RateIndxDtls> contains the following **RateTypeAndLookback2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		203
	LookBackDays *<LookBckDays>*	[0..1]	Text		203
	CrystallisationDate *<CrstllstnDt>*	[0..1]			204
	Day *<Day>*	[1..1]	Indicator		204
	Period *<Prd>*	[0..1]	Text		204
	Tenor *<Tnr>*	[0..1]	CodeSet		204
	Currency *<Ccy>*	[0..1]	CodeSet	C2	205

5.4.7.13.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the rate type as an index type or by its name.

Type <Tp> contains one of the following **BenchmarkCurveName13Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		201
Or}	**Proprietary** <*Prtry*>	[1..1]	±		203

5.4.7.13.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a code.

Datatype: "BenchmarkCurveName7Code" on page 388

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2

CodeName	Name	Definition
		years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche

CodeName	Name	Definition
		Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

5.4.7.13.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

5.4.7.13.2.2 LookBackDays <LookBckDays>

Presence: [0..1]

Definition: Number of days prior to the current day to source the rate.

Datatype: "Max3NumericText" on page 414

5.4.7.13.2.3 CrystallisationDate <CrstllstnDt>

Presence: [0..1]

Definition: Identifies the penultimate accrual date of the transaction to the final (repurchase) date. Crystallising the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day.

CrystallisationDate <CrstllstnDt> contains the following **CrystallisationDay1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Day *<Day>*	[1..1]	Indicator		204
	Period *<Prd>*	[0..1]	Text		204

5.4.7.13.2.3.1 Day <Day>

Presence: [1..1]

Definition: Fix of the penultimate accrual date of the transaction to the final (repurchase) date. Crystallizing the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day. If not 1 then crystallization period must be used.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

5.4.7.13.2.3.2 Period <Prd>

Presence: [0..1]

Definition: Number of days prior to the accrual date of the transaction to the final (repurchase) date.

Datatype: "Max3NumericText" on page 414

5.4.7.13.2.4 Tenor <Tnr>

Presence: [0..1]

Definition: Specifies the tenor of the interest rate index (when the interest rate is calculated).

Datatype: "InterestRateIndexTenor2Code" on page 400

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.

CodeName	Name	Definition
TOWK	Week2	Tenor is 2 weeks.

5.4.7.13.2.5 Currency <Ccy>

Presence: [0..1]

Definition: Rate Index currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 387

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

5.4.7.14 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: "PercentageRate" on page 412

5.4.7.15 SpreadRate <SprdRate>

Presence: [0..1]

Definition: Margin rate over or under an index.

Feedback

Datatype: "PercentageRate" on page 412

5.4.7.16 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the financial instrument.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 348 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		348
Or}	Proprietary *<Prtry>*	[1..1]	±		351

5.4.7.17 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

5.4.7.18 TransactionStatus <TxSts>

Presence: [0..2]

Definition: Provides the status of a transaction.

TransactionStatus <TxSts> contains the following **TransactionStatus6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CoverageStatus *<CvrgSts>*	[0..1]	CodeSet		206
	ExecutionStatus *<ExctnSts>*	[0..1]			206
{Or	**Code** *<Cd>*	[1..1]	CodeSet		207
Or}	**Proprietary** *<Prtry>*	[1..1]	±		207

5.4.7.18.1 CoverageStatus <CvrgSts>

Presence: [0..1]

Definition: Provides the status after comparing the exposure and the collateral required for the transaction.

Datatype: "CollateralStatus1Code" on page 391

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.7.18.2 ExecutionStatus <ExctnSts>

Presence: [0..1]

Definition: Indicates whether the transaction is pending initiation or has been initiated.

ExecutionStatus <ExctnSts> contains one of the following **CollateralStatus2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		207

5.4.7.18.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message as a code.

Datatype: "ExecutionStatus1Code" on page 394

CodeName	Name	Definition
INTD	Initiated	Transaction which has been initiated and has not yet closed.
PINT	PendingInitiation	Pending Initiation.

5.4.7.18.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the status of the execution with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

5.4.7.19 SecuritiesBalance <Scties Bal>

Presence: [0..*]

Definition: Quantity of securities assigned as collateral position.

Impacted by: C12 "CollateralFlagNoSettlementDateRule", C13 "CollateralFlagYesSettlementDateRule", C33 "SafekeepingAccountOrBlockChainAddress1Rule", C35 "SafekeepingAccountOrBlockChainAddress2Rule"

SecuritiesBalance <SctiesBal> contains the following **SecuritiesBalance3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C29	210
	Quantity <Qty>	[1..1]	±		211
	CollateralIndicator <CollInd>	[0..1]	Indicator		211
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	211
	AccountOwner <AcctOwnr>	[0..1]			212
	Identification <Id>	[1..1]	±		212
	LEI <LEI>	[0..1]	IdentifierSet		212
	AlternateIdentification <AltrnId>	[0..1]	±		212
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		213
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		213
	SettlementStatus <SttlmSts>	[0..1]	CodeSet		213
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	213
	RatingDetails <RatgDtls>	[0..*]			214
	Rating <Ratg>	[1..1]	Text		214
	SourceOfRating <SrcOfRatg>	[1..1]	±		214
	ForeignExchangeDetails <FXDtls>	[0..1]	±		214
	ValuationDetails <ValtnDtls>	[0..1]			215
	MarketPrice <MktPric>	[0..1]	±		216
	SourceOfPrice <SrcOfPric>	[0..1]	±		217
	SettlementDate <SttlmDt>	[0..1]	±		217
	ValuationDetailsAmount <ValtnDtlsAmt>	[1..1]			217
	ActualMarketValuePostValuationFactor <ActlMktValPstValtnFctr>	[1..1]	Amount	C2, C16	218
	ActualMarketValueBeforeValuationFactor <ActlMktValBfrValtnFctr>	[0..1]	Amount	C2, C16	218
	ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>	[0..1]	Amount	C2, C16	219
	ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>	[0..1]	Amount	C2, C16	219
	MarketValueAmountPostValuationFactor <MktValAmtPstValtnFctr>	[0..1]	Amount	C2, C16	220

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketValueAmountBeforeValuationFactor <*MktValAmtBfrValtnFctr*>	[0..1]	Amount	C2, C16	220
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	220
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	221
	AccruedInterest <*AcrdIntrst*>	[0..1]	Amount	C2, C16	221
	CleanPrice <*CleanPric*>	[0..1]	Amount	C2, C16	222
	ValuationFactorBreakdown <*ValtnFctrBrkdwn*>	[1..1]		C22, C24, C31, C41	222
	ValuationFactor <*ValtnFctr*>	[0..1]	Rate		223
	InflationFactor <*InfltnFctr*>	[0..1]	Rate		223
	Haircut <*Hrcut*>	[0..1]	Rate		223
	PoolFactor <*PoolFctr*>	[0..1]	Rate		223
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity		223
	QuotationAge <*QtnAge*>	[0..1]	Quantity		224
	TransactionLotNumber <*TxLotNb*>	[0..*]			224
	Identification <*Id*>	[1..1]	Text		224
	Issuer <*Issr*>	[0..1]	Text		224

Constraints

- **CollateralFlagNoSettlementDateRule**

  If collateral flag is set to N, the settlement date in the valuation details cannot be present.

```
On Condition
    /CollateralIndicator is equal to value 'false'
Following Must be True
    /ValuationDetails/SettlementDate Must be absent
```

- **CollateralFlagYesSettlementDateRule**

  If collateral indicator is set to Y the settlement date in the valuations details must be present.

```
On Condition
    /CollateralIndicator is equal to value 'true'
Following Must be True
    /ValuationDetails/SettlementDate Must be present
```

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

5.4.7.19.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C25 "ISINGuideline", C26 "ISINPresenceRule", C29 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 316 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		317
	OtherIdentification <*OthrId*>	[0..*]			317
	Identification <*Id*>	[1..1]	Text		317
	Suffix <*Sfx*>	[0..1]	Text		317
	Type <*Tp*>	[1..1]	±		317
	Description <*Desc*>	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

5.4.7.19.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument at the time of the preparation of the statement. It is the resulting balance of securities post movements for delta (reporting on flow).

Quantity <Qty> contains one of the following elements (see "BalanceQuantity13Choice" on page 368 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		368
Or}	Proprietary <*Prtry*>	[1..1]	±		368

5.4.7.19.3 CollateralIndicator <CollInd>

Presence: [0..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral or as loaned securities.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

5.4.7.19.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C36 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace3" on page 370 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <*SfkpgPlcFrmt*>	[0..1]	±		370
	LEI <*LEI*>	[0..1]	IdentifierSet		371

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
        Following Must be True
            /SafekeepingPlaceFormat Must be present
         Or    /LEI Must be present
```

5.4.7.19.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Account from which the collateral is sourced.

AccountOwner <AcctOwnr> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		212
	LEI <*LEI*>	[0..1]	IdentifierSet		212
	AlternateIdentification <*AltrnId*>	[0..1]	±		212

5.4.7.19.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

5.4.7.19.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

5.4.7.19.5.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

5.4.7.19.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained. It is the source account.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

5.4.7.19.7 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

5.4.7.19.8 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of an instruction.

Datatype: "SecuritiesSettlementStatus3Code" on page 406

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
SETT	Settled	Full settlement.

5.4.7.19.9 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 387

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

5.4.7.19.10 RatingDetails <RatgDtls>

Presence: [0..*]

Definition: Rating and source of the rating of the financial instrument.

RatingDetails <RatgDtls> contains the following **Rating2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rating <*Ratg*>	[1..1]	Text		214
	SourceOfRating <*SrcOfRatg*>	[1..1]	±		214

5.4.7.19.10.1 Rating <Ratg>

Presence: [1..1]

Definition: Provides the rating of the financial instrument.

Datatype: "Max10Text" on page 413

5.4.7.19.10.2 SourceOfRating <SrcOfRatg>

Presence: [1..1]

Definition: Agency, which provides rating services, for example, Moody's and S&P.

SourceOfRating <SrcOfRatg> contains the following elements (see "MarketIdentification89" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		331
	Type <*Tp*>	[1..1]			331
{Or	Code <*Cd*>	[1..1]	CodeSet		331
Or}	Proprietary <*Prtry*>	[1..1]	±		331

5.4.7.19.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms19" on page 318 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	318
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	318
	ExchangeRate *<XchgRate>*	[1..1]	Rate		318

5.4.7.19.12 ValuationDetails <ValtnDtls>

Presence: [0..1]

Definition: Valuation details for the securities position.

ValuationDetails <ValtnDtls> contains the following **ValuationsDetails1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketPrice *<MktPric>*	[0..1]	±		216
	SourceOfPrice *<SrcOfPric>*	[0..1]	±		217
	SettlementDate *<SttlmDt>*	[0..1]	±		217
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..1]			217
	ActualMarketValuePostValuationFactor *<ActlMktValPstValtnFctr>*	[1..1]	Amount	C2, C16	218
	ActualMarketValueBeforeValuationFactor *<ActlMktValBfrValtnFctr>*	[0..1]	Amount	C2, C16	218
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	219
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	219
	MarketValueAmountPostValuationFactor *<MktValAmtPstValtnFctr>*	[0..1]	Amount	C2, C16	220
	MarketValueAmountBeforeValuationFactor *<MktValAmtBfrValtnFctr>*	[0..1]	Amount	C2, C16	220
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	220
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	221
	AccruedInterest *<AcrdIntrst>*	[0..1]	Amount	C2, C16	221
	CleanPrice *<CleanPric>*	[0..1]	Amount	C2, C16	222
	ValuationFactorBreakdown *<ValtnFctrBrkdwn>*	[1..1]		C22, C24, C31, C41	222
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		223
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		223
	Haircut *<Hrcut>*	[0..1]	Rate		223
	PoolFactor *<PoolFctr>*	[0..1]	Rate		223
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity		223
	QuotationAge *<QtnAge>*	[0..1]	Quantity		224

5.4.7.19.12.1 MarketPrice <MktPric>

Presence: [0..1]

Definition: Last reported/known price of a financial instrument in a market.

MarketPrice <MktPric> contains the following elements (see "Price7" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		366
	Value <*Val*>	[1..1]	±		367

5.4.7.19.12.2 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Source of the price quotation.

SourceOfPrice <SrcOfPric> contains the following elements (see "MarketIdentification89" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		331
	Type <*Tp*>	[1..1]			331
{Or	Code <*Cd*>	[1..1]	CodeSet		331
Or}	Proprietary <*Prtry*>	[1..1]	±		331

5.4.7.19.12.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the financial instruments are to be delivered or received effectively (Effective Settlement Date and Time).

SettlementDate <SttlmDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

5.4.7.19.12.4 ValuationDetailsAmount <ValtnDtlsAmt>

Presence: [1..1]

Definition: Securities collateral position valuation amounts.

ValuationDetailsAmount <ValtnDtlsAmt> contains the following **CollateralAmount4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActualMarketValuePostValuationFactor <*ActlMktValPstValtnFctr*>	[1..1]	Amount	C2, C16	218
	ActualMarketValueBeforeValuationFactor <*ActlMktValBfrValtnFctr*>	[0..1]	Amount	C2, C16	218
	ExposureCollateralInTransactionCurrency <*XpsrCollInTxCcy*>	[0..1]	Amount	C2, C16	219
	ExposureCollateralInReportingCurrency <*XpsrCollInRptgCcy*>	[0..1]	Amount	C2, C16	219
	MarketValueAmountPostValuationFactor <*MktValAmtPstValtnFctr*>	[0..1]	Amount	C2, C16	220
	MarketValueAmountBeforeValuationFactor <*MktValAmtBfrValtnFctr*>	[0..1]	Amount	C2, C16	220
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	220
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	221

5.4.7.19.12.4.1 ActualMarketValuePostValuationFactor <ActlMktValPstValtnFctr>

Presence: [1..1]

Definition: Actual market value post valuation factor expressed in the collateral currency (denomination currency of the security). For cash, it is the value post haircut.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.2 ActualMarketValueBeforeValuationFactor <ActlMktValBfrValtnFctr>

Presence: [0..1]

Definition: Actual market value before valuation factor expressed in the collateral currency (denomination currency of the security). For cash, it is the value before haircut.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.3 ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the exposure/collateral currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.4 ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.5 MarketValueAmountPostValuationFactor <MktValAmtPstValtnFctr>

Presence: [0..1]

Definition: Market value post valuation factor expressed in the transaction currency. For cash, it is the value post haircut.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.6 MarketValueAmountBeforeValuationFactor <MktValAmtBfrValtnFctr>

Presence: [0..1]

Definition: Market value before valuation factor expressed in the transaction currency. For cash, it is the value before haircut.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.7 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.4.8 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.5 AccruedInterest <AcrdIntrst>

Presence: [0..1]

Definition: Amount of interest that has been accrued in between coupon payment periods for a given financial instrument.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.6 CleanPrice <CleanPric>

Presence: [0..1]

Definition: Price amount excluding the accrued interest for a given financial instrument.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.19.12.7 ValuationFactorBreakdown <ValtnFctrBrkdwn>

Presence: [1..1]

Definition: Valuation factors.

Impacted by: C22 "HaircutFactorPresenceRule", C24 "InflationFactorPresenceRule", C31 "PoolFactorPresenceRule", C41 "ValuationFactorPresenceRule"

ValuationFactorBreakdown <ValtnFctrBrkdwn> contains the following **ValuationFactorBreakdown1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		223
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		223
	Haircut *<Hrcut>*	[0..1]	Rate		223
	PoolFactor *<PoolFctr>*	[0..1]	Rate		223

Constraints

- **HaircutFactorPresenceRule**

  If valuation factor, inflation factor and pool factor are absent then haircut must be present.

```
On Condition
    /ValuationFactor is absent
 And    /InflationFactor is absent
 And    /PoolFactor is absent
Following Must be True
    /Haircut Must be present
```

- **InflationFactorPresenceRule**

  If valuation inflation factor, haircut and pool factor are absent then inflation factor must be present.

```
On Condition
    /ValuationFactor is absent
 And    /Haircut is absent
 And    /PoolFactor is absent
Following Must be True
    /InflationFactor Must be present
```

- **PoolFactorPresenceRule**

  If valuation factor, inflation factor and haircut are absent then pool factor must be present.

```
On Condition
    /ValuationFactor is absent
 And    /InflationFactor is absent
 And    /Haircut is absent
Following Must be True
    /PoolFactor Must be present
```

- **ValuationFactorPresenceRule**

  If inflation factor, haircut and pool factor are absent then valuation factor must be present.

```
On Condition
    /InflationFactor is absent
 And    /Haircut is absent
 And    /PoolFactor is absent
Following Must be True
    /ValuationFactor Must be present
```

5.4.7.19.12.7.1 ValuationFactor <ValtnFctr>

Presence: [0..1]

Definition: Aggregated adjustment applied on the liability/collateral to calculate the position. It is the sum of the inflation, the haircut/margin and pool factors.

Datatype: "BaseOneRate" on page 412

5.4.7.19.12.7.2 InflationFactor <InfltnFctr>

Presence: [0..1]

Definition: Adjustment related to inflation applied on the liability/collateral to calculate the position.

Datatype: "BaseOneRate" on page 412

5.4.7.19.12.7.3 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or margin on the security expressed as a percentage.

Datatype: "BaseOneRate" on page 412

5.4.7.19.12.7.4 PoolFactor <PoolFctr>

Presence: [0..1]

Definition: Percentage that applies to price of the securities following a redemption.

Datatype: "BaseOneRate" on page 412

5.4.7.19.12.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days used for calculating the accrued interest amount.

Datatype: "Number" on page 411

5.4.7.19.12.9 QuotationAge <QtnAge>

Presence: [0..1]

Definition: Number of days since the last pricing update.

Datatype: "Number" on page 411

5.4.7.19.13 TransactionLotNumber <TxLotNb>

Presence: [0..*]

Definition: Identification of the underlying market value lots based on the term of the underlyning trades. The issuer defines the lot identification.

TransactionLotNumber <TxLotNb> contains the following **GenericIdentification178** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		224
	Issuer <*Issr*>	[0..1]	Text		224

5.4.7.19.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: "Max35Text" on page 414

5.4.7.19.13.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

5.4.7.20 CashBalance <CshBal>

Presence: [0..*]

Definition: Amount of cash assigned as collateral position.

CashBalance <CshBal> contains the following **CashBalance15** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C16	225
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		226
	CashAccount *<CshAcct>*	[0..1]	±		226
	ValuationDetails *<ValtnDtls>*	[0..1]			226
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..*]			227
	ActualMarketValuePostHaircut *<ActlMktValPstHrcut>*	[1..1]	Amount	C2, C16	227
	ActualMarketValueBeforeHaircut *<ActlMktValBfrHrcut>*	[0..1]	Amount	C2, C16	227
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	228
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	228
	MarketValueAmountPostHaircut *<MktValAmtPstHrcut>*	[0..1]	Amount	C2, C16	229
	MarketValueAmountBeforeHaircut *<MktValAmtBfrHrcut>*	[0..1]	Amount	C2, C16	229
	Haircut *<Hrcut>*	[1..1]	Rate		229
	TransactionLotNumber *<TxLotNb>*	[0..*]			229
	Identification *<Id>*	[1..1]	Text		230
	Issuer *<Issr>*	[0..1]	Text		230

5.4.7.20.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money of the cash balance.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.2 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms19" on page 318 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	318
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	318
	ExchangeRate <*XchgRate*>	[1..1]	Rate		318

5.4.7.20.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C12	308
Or}	Proprietary <*Prtry*>	[1..1]	Text		308

5.4.7.20.4 ValuationDetails <ValtnDtls>

Presence: [0..1]

Definition: Valuation details for the securities position.

ValuationDetails <ValtnDtls> contains the following **ValuationsDetails2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValuationDetailsAmount <*ValtnDtlsAmt*>	[1..*]			227
	ActualMarketValuePostHaircut <*ActlMktValPstHrcut*>	[1..1]	Amount	C2, C16	227
	ActualMarketValueBeforeHaircut <*ActlMktValBfrHrcut*>	[0..1]	Amount	C2, C16	227
	ExposureCollateralInTransactionCurrency <*XpsrCollInTxCcy*>	[0..1]	Amount	C2, C16	228
	ExposureCollateralInReportingCurrency <*XpsrCollInRptgCcy*>	[0..1]	Amount	C2, C16	228
	MarketValueAmountPostHaircut <*MktValAmtPstHrcut*>	[0..1]	Amount	C2, C16	229
	MarketValueAmountBeforeHaircut <*MktValAmtBfrHrcut*>	[0..1]	Amount	C2, C16	229
	Haircut <*Hrcut*>	[1..1]	Rate		229

5.4.7.20.4.1 ValuationDetailsAmount <ValtnDtlsAmt>

Presence: [1..*]

Definition: Securities collateral position valuation amounts.

ValuationDetailsAmount <ValtnDtlsAmt> contains the following **CollateralAmount9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ActualMarketValuePostHaircut *<ActlMktValPstHrcut>*	[1..1]	Amount	C2, C16	227
	ActualMarketValueBeforeHaircut *<ActlMktValBfrHrcut>*	[0..1]	Amount	C2, C16	227
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	228
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	228
	MarketValueAmountPostHaircut *<MktValAmtPstHrcut>*	[0..1]	Amount	C2, C16	229
	MarketValueAmountBeforeHaircut *<MktValAmtBfrHrcut>*	[0..1]	Amount	C2, C16	229

5.4.7.20.4.1.1 ActualMarketValuePostHaircut <ActlMktValPstHrcut>

Presence: [1..1]

Definition: Actual market value post haircut expressed in the collateral currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.4.1.2 ActualMarketValueBeforeHaircut <ActlMktValBfrHrcut>

Presence: [0..1]

Definition: Actual market value before haircut expressed in the collateral currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.4.1.3 ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the exposure/collateral currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.4.1.4 ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the reporting currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.4.1.5 MarketValueAmountPostHaircut <MktValAmtPstHrcut>

Presence: [0..1]

Definition: Actual market value post haircut expressed in the transaction currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.4.1.6 MarketValueAmountBeforeHaircut <MktValAmtBfrHrcut>

Presence: [0..1]

Definition: Actual market value before haircut expressed in the transaction currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.7.20.4.2 Haircut <Hrcut>

Presence: [1..1]

Definition: Haircut or margin on the security expressed as a percentage.

Datatype: "BaseOneRate" on page 412

5.4.7.20.5 TransactionLotNumber <TxLotNb>

Presence: [0..*]

Definition: Identification of the underlying market value lots based on the term of the underlying trades. The issuer defines the lot identification.

TransactionLotNumber <TxLotNb> contains the following **GenericIdentification178** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		230
	Issuer <*Issr*>	[0..1]	Text		230

5.4.7.20.5.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: "Max35Text" on page 414

5.4.7.20.5.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

5.4.8 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

Definition: Total valuation amounts provided in the base currency of the account

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalExposureValueOfPage <*TtlXpsrValOfPg*>	[0..1]	Amount	C2, C16	230
	TotalCollateralHeldValueOfPage <*TtlCollHeldValOfPg*>	[0..1]	Amount	C2, C16	231

5.4.8.1 TotalExposureValueOfPage <TtlXpsrValOfPg>

Presence: [0..1]

Definition: Total value of exposure reported in this message.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

5.4.8.2 TotalCollateralHeldValueOfPage <TtlCollHeldValOfPg>

Presence: [0..1]

Definition: Total value of collateral held reported in this message.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

5.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C37 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		352
	Envelope <*Envlp*>	[1..1]	(External Schema)		352

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 colr.023.001.01 TripartyCollateralStatusAdviceV01

6.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent after the receipt of a collateral instruction from its client.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

Usage:

This message provides valuation results as well as the status of the proposed collateral movements (cash and securities).

Outline

The TripartyCollateralStatusAdviceV01 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. TransactionInstructionIdentification

   Provides unambiguous transaction identification information.

B. Pagination

   Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

C. AllocationStatus

   Provides the status of allocation of collateral to cover the instruction.

D. SettlementStatus

   Provides the status of settlement of the transaction or the instruction.

E. CollateralStatus

   Provides the collateral status of an instruction.

F. GeneralParameters

   provides general information about the instruction and collateral transaction the message refers to.

G. CollateralParties

   Identifies the chain of collateral parties.

H. DealTransactionDetails

   Specifies the information related to the deal.

I. DealTransactionDate

   Identifies the dates related to the triparty collateral instruction or transactions.

J. SecuritiesMovement

Securities movements.

K. CashMovement

Cash movement.

L. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollStsAdvc>	[1..1]		C4, C6, C25	
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		239
	Pagination *<Pgntn>*	[1..1]	±		240
	AllocationStatus *<AllcnSts>*	[0..1]			240
{Or	**FullyAllocated** *<FullyAllctd>*	[1..1]	±	C3	240
Or	**PartiallyAllocated** *<PrtlyAllctd>*	[1..1]	±	C3	241
Or}	**Proprietary** *<Prtry>*	[1..1]	±		241
	SettlementStatus *<SttlmSts>*	[0..1]			241
{Or	**PartialSettlement** *<PrtlSttlm>*	[1..*]	±	C3	242
Or	**Settled** *<Sttld>*	[1..*]	±	C3	242
Or	**Unsettled** *<Usttld>*	[1..*]	±	C3	243
Or}	**Proprietary** *<Prtry>*	[1..1]	±		243
	CollateralStatus *<CollSts>*	[0..1]			243
{Or	**Pending** *<Pdg>*	[1..*]	±	C3	244
Or}	**Proprietary** *<Prtry>*	[1..*]	±		244
	GeneralParameters *<GnlParams>*	[1..1]			244
	CollateralInstructionType *<CollInstrTp>*	[1..1]			245
{Or	**Code** *<Cd>*	[1..1]	CodeSet		245
Or}	**Proprietary** *<Prtry>*	[1..1]	±		246
	ExposureType *<XpsrTp>*	[1..1]	±		246
	CollateralSide *<CollSd>*	[1..1]	CodeSet		246
	Priority *<Prty>*	[0..1]	±		247
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		247
	CollateralApproved *<CollApprvd>*	[0..1]	Indicator		247
	SettlementApproved *<SttlmApprvd>*	[0..1]	Indicator		247
	CollateralAmount *<CollAmt>*	[0..1]			247
	RequiredMargin *<ReqrdMrgn>*	[0..1]	±		248
	Collateralised *<Collsd>*	[0..1]	±		248
	RemainingCollateralised *<RmngCollsd>*	[0..1]	±		249

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled *<Sttld>*	[0..1]	±		249
	RemainingSettlement *<RmngSttlm>*	[0..1]	±		249
	CollateralParties *<CollPties>*	[1..1]			250
	PartyA *<PtyA>*	[1..1]	±	C18, C21	250
	ClientPartyA *<ClntPtyA>*	[0..1]			251
	Identification *<Id>*	[1..1]	±		251
	LEI *<LEI>*	[0..1]	IdentifierSet		252
	AlternateIdentification *<AltrnId>*	[0..1]	±		252
	PartyB *<PtyB>*	[1..1]	±	C19, C22	252
	ClientPartyB *<ClntPtyB>*	[0..1]			253
	Identification *<Id>*	[1..1]	±		253
	LEI *<LEI>*	[0..1]	IdentifierSet		254
	AlternateIdentification *<AltrnId>*	[0..1]	±		254
	TripartyAgent *<TrptyAgt>*	[0..1]	±		254
	DealTransactionDetails *<DealTxDtls>*	[1..1]			254
	ClosingDate *<ClsgDt>*	[1..1]			255
{Or	**Date** *<Dt>*	[1..1]	±		255
Or}	**Code** *<Cd>*	[1..1]			256
{Or	**Code** *<Cd>*	[1..1]	CodeSet		256
Or}	**Proprietary** *<Prtry>*	[1..1]	±		256
	DealDetailsAmount *<DealDtlsAmt>*	[0..1]			256
	Transaction *<Tx>*	[0..1]	±		257
	Termination *<Termntn>*	[0..1]	±		257
	Accrued *<Acrd>*	[0..1]	±		257
	ValueSought *<ValSght>*	[0..1]	±		258
	UndisputedTransaction *<UdsptdTx>*	[0..1]	±		258
	DealTransactionDate *<DealTxDt>*	[1..1]		C17, C24, C27	258
	TradeDate *<TradDt>*	[0..1]	Date		259
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		259
	SettlementDate *<SttlmDt>*	[0..1]	Date		260

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovement *<SctiesMvmnt>*	[0..*]		C20, C23	260
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		262
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C10, C11, C14, C15, C16	262
	SecuritiesQuantity *<SctiesQty>*	[1..1]	±		263
	MovementStatus *<MvmntSts>*	[0..1]			263
{Or	**Amount** *<Amt>*	[1..1]	±	C3	264
Or	**Cash** *<Csh>*	[1..1]	±	C3	264
Or	**Currency** *<Ccy>*	[1..1]	±	C3	265
Or	**Excluded** *<Excld>*	[1..1]	±	C3	265
Or	**Future** *<Futr>*	[1..1]	±	C3	266
Or	**Pending** *<Pdg>*	[1..1]	±	C3	266
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	266
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	267
Or	**Tax** *<Tax>*	[1..1]	±	C3	267
Or}	**Wait** *<Wait>*	[1..1]	±	C3	268
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		268
	SecuritiesMovementsApproved *<SctiesMvmntsApprvd>*	[0..1]	Indicator		268
	PositionType *<PosTp>*	[0..1]	Indicator		268
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		269
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		269
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		269
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		269
	MarginedValue *<MrgndVal>*	[0..1]	±		269
	CashMovement *<CshMvmnt>*	[0..*]			270
	CashMovement *<CshMvmnt>*	[1..1]	CodeSet		270
	CashAmount *<CshAmt>*	[1..1]	Amount	C1, C9	270
	CashAccount *<CshAcct>*	[0..1]	±		271
	MovementStatus *<MvmntSts>*	[0..1]	±		271
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		271

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CashMovementApproved *<CshMvmntApprvd>*	[0..1]	Indicator		272
	PositionType *<PosTp>*	[0..1]	Indicator		272
	ClientCashMovementIdentification *<ClntCshMvmntId>*	[0..1]	Text		272
	TripartyAgentServiceProviderCashMovementIdentification *<TrptyAgtSvcPrvdrCshMvmntId>*	[0..1]	Text		272
	SupplementaryData *<SplmtryData>*	[0..*]	±	C26	272

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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AdditionalReasonInforrmationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 AllocationStatusPresenceRule

If allocation status is absent then settlement status or collateral status must be present.

```
On Condition
    /AllocationStatus is absent
Following Must be True
    /SettlementStatus Must be present
 Or    /CollateralStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C5 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C6 CollateralStatusPresenceRule

If collateral status is absent then allocation status or settlement status must be present.

```
On Condition
    /CollateralStatus is absent
Following Must be True
    /AllocationStatus Must be present
 Or    /SettlementStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C7 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C8 CurrencyAmount

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

Note: The decimal separator is a dot.

C9 CurrencyAmount

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

Note: The decimal separator is a dot.

C10 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C11 DescriptionUsageRule

Description must be used alone as the last resort.

C12 DigitalTokenUnitUsageRule

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C13 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C14 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C15 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C16 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C17 RequestedExecutionDatePresenceRule

If requested execution date is not present then trade date or settlement date must be present.

C18 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C19 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C20 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C21 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C22 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C23 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C24 SettlementDatePresenceRule

If settlement date is not present than trade date or requested execution date must be present.

C25 SettlementStatusPresenceRule

If settlement status is absent then allocation status or collateral status must be present.

```
On Condition
    /SettlementStatus is absent
Following Must be True
    /AllocationStatus Must be present
 Or    /CollateralStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C26 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.

C27 TradeDatePresenceRule

If trade date is not present than requested execution date or settlement date must be present.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see "TransactionIdentifications46" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		322
	ClientCollateralTransactionIdentification <*ClntCollTxId*>	[0..1]	Text		322
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		323
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		323
	CounterpartyCollateralTransactionIdentification <*CtrPtyCollTxId*>	[0..1]	Text		323
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		323

6.4.2 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 345 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		345
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		345

6.4.3 AllocationStatus <AllcnSts>

Presence: [0..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationStatus1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FullyAllocated** <*FullyAllctd*>	[1..1]	±	C3	240
Or	**PartiallyAllocated** <*PrtlyAllctd*>	[1..1]	±	C3	241
Or}	**Proprietary** <*Prtry*>	[1..1]	±		241

6.4.3.1 FullyAllocated <FullyAllctd>

Presence: [1..1]

Definition: Instruction has been fully covered by collateral.

Impacted by: C3 "AdditionalReasonInforrmationRule"

FullyAllocated <FullyAllctd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.3.2 PartiallyAllocated <PrtlyAllctd>

Presence: [1..1]

Definition: Instruction has been partially covered by collateral.

Impacted by: C3 "AdditionalReasonInforrmationRule"

PartiallyAllocated <PrtlyAllctd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.3.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		371
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C3	372

6.4.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of the transaction or the instruction.

SettlementStatus <SttlmSts> contains one of the following **SettlementStatus27Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**PartialSettlement** *<PrtlSttlm>*	[1..*]	±	C3	242
Or	**Settled** *<Sttld>*	[1..*]	±	C3	242
Or	**Unsettled** *<Usttld>*	[1..*]	±	C3	243
Or}	**Proprietary** *<Prtry>*	[1..1]	±		243

6.4.4.1 PartialSettlement <PrtlSttlm>

Presence: [1..*]

Definition: Part of the instruction remains unsettled.

Impacted by: C3 "AdditionalReasonInforrmationRule"

PartialSettlement <PrtlSttlm> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.2 Settled <Sttld>

Presence: [1..*]

Definition: Full settlement.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Settled <Sttld> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.3 Unsettled <UsttId>

Presence: [1..*]

Definition: Instruction is unsettled.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Unsettled <UsttId> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Instruction is unsettled.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

6.4.5 CollateralStatus <CollSts>

Presence: [0..1]

Definition: Provides the collateral status of an instruction.

CollateralStatus <CollSts> contains one of the following **CollateralStatus3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Pending** <*Pdg*>	[1..*]	±	C3	244
Or}	**Proprietary** <*Prtry*>	[1..*]	±		244

6.4.5.1 Pending <Pdg>

Presence: [1..*]

Definition: Instruction is pending.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Pending <Pdg> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.5.2 Proprietary <Prtry>

Presence: [1..*]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

6.4.6 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: provides general information about the instruction and collateral transaction the message refers to.

GeneralParameters <GnlParams> contains the following **CollateralParameters13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralInstructionType *<CollInstrTp>*	[1..1]			245
{Or	**Code** *<Cd>*	[1..1]	CodeSet		245
Or}	**Proprietary** *<Prtry>*	[1..1]	±		246
	ExposureType *<XpsrTp>*	[1..1]	±		246
	CollateralSide *<CollSd>*	[1..1]	CodeSet		246
	Priority *<Prty>*	[0..1]	±		247
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		247
	CollateralApproved *<CollApprvd>*	[0..1]	Indicator		247
	SettlementApproved *<SttlmApprvd>*	[0..1]	Indicator		247
	CollateralAmount *<CollAmt>*	[0..1]			247
	RequiredMargin *<ReqrdMrgn>*	[0..1]	±		248
	Collateralised *<Collsd>*	[0..1]	±		248
	RemainingCollateralised *<RmngCollsd>*	[0..1]	±		249
	Settled *<Sttld>*	[0..1]	±		249
	RemainingSettlement *<RmngSttlm>*	[0..1]	±		249

6.4.6.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		245
Or}	**Proprietary** *<Prtry>*	[1..1]	±		246

6.4.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of collateral instruction as a code.

Datatype: "CollateralTransactionType1Code" on page 392

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.

CodeName	Name	Definition
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

6.4.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

6.4.6.2 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		339
Or}	Proprietary <*Prtry*>	[1..1]	±		341

6.4.6.3 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

6.4.6.4 Priority <Prty>

Presence: [0..1]

Definition: Specifies the priority with which the instruction needs to be executed.

Priority <Prty> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

6.4.6.5 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.6.6 CollateralApproved <CollApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements can be accepted.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.6.7 SettlementApproved <SttlmApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements have settled or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.6.8 CollateralAmount <CollAmt>

Presence: [0..1]

Definition: Specifies the amount of the collateral.

CollateralAmount <CollAmt> contains the following **CollateralAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RequiredMargin <*ReqrdMrgn*>	[0..1]	±		248
	Collateralised <*Collsd*>	[0..1]	±		248
	RemainingCollateralised <*RmngCollsd*>	[0..1]	±		249
	Settled <*Sttld*>	[0..1]	±		249
	RemainingSettlement <*RmngSttlm*>	[0..1]	±		249

6.4.6.8.1 RequiredMargin <ReqrdMrgn>

Presence: [0..1]

Definition: Margin amount needed when the instruction reported creates an exposure.

RequiredMargin <ReqrdMrgn> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		309

6.4.6.8.2 Collateralised <Collsd>

Presence: [0..1]

Definition: Amount which is collateralised.

Feedback

Collateralised <Collsd> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		309

6.4.6.8.3 RemainingCollateralised <RmngCollsd>

Presence: [0..1]

Definition: Outstanding amount to be covered, collateralised.

RemainingCollateralised <RmngCollsd> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		309

6.4.6.8.4 Settled <Sttld>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's position.

Settled <Sttld> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		309

6.4.6.8.5 RemainingSettlement <RmngSttlm>

Presence: [0..1]

Definition: Amount due to be settled.

RemainingSettlement <RmngSttlm> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		309

6.4.7 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyA <*PtyA*>	[1..1]	±	C18, C21	250
	ClientPartyA <*ClntPtyA*>	[0..1]			251
	Identification <*Id*>	[1..1]	±		251
	LEI <*LEI*>	[0..1]	IdentifierSet		252
	AlternateIdentification <*AltrnId*>	[0..1]	±		252
	PartyB <*PtyB*>	[1..1]	±	C19, C22	252
	ClientPartyB <*ClntPtyB*>	[0..1]			253
	Identification <*Id*>	[1..1]	±		253
	LEI <*LEI*>	[0..1]	IdentifierSet		254
	AlternateIdentification <*AltrnId*>	[0..1]	±		254
	TripartyAgent <*TrptyAgt*>	[0..1]	±		254

6.4.7.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C18 "SafekeepingAccountOrBlockChainAddress1Rule", C21 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyA <PtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		357
	LEI *<LEI>*	[0..1]	IdentifierSet		357
	AlternateIdentification *<AltrnId>*	[0..1]	±		358
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		358
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		358
	AccountOwner *<AcctOwnr>*	[0..1]	±		358
	PartyCapacity *<PtyCpcty>*	[0..1]			359
{Or	Code *<Cd>*	[1..1]	CodeSet		359
Or}	Proprietary *<Prtry>*	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

6.4.7.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		251
	LEI *<LEI>*	[0..1]	IdentifierSet		252
	AlternateIdentification *<AltrnId>*	[0..1]	±		252

6.4.7.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

6.4.7.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

6.4.7.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

6.4.7.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C19 "SafekeepingAccountOrBlockChainAddress1Rule", C22 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyB <PtyB> contains the following elements (see "PartyIdentificationAndAccount203" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		354
	LEI *<LEI>*	[0..1]	IdentifierSet		354
	AlternateIdentification *<AltrnId>*	[0..1]	±		355
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		355
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		355
	PartyCapacity *<PtyCpcty>*	[0..1]			355
{Or	Code *<Cd>*	[1..1]	CodeSet		356
Or}	Proprietary *<Prtry>*	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

6.4.7.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		253
	LEI *<LEI>*	[0..1]	IdentifierSet		254
	AlternateIdentification *<AltrnId>*	[0..1]	±		254

6.4.7.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		362
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		362

6.4.7.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

6.4.7.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		353
	Country *<Ctry>*	[1..1]	CodeSet	C6	353
	AlternateIdentification *<AltrnId>*	[1..1]	Text		353

6.4.7.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		363
	LEI *<LEI>*	[0..1]	IdentifierSet		363

6.4.8 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClosingDate <*ClsgDt*>	[1..1]			255
{Or	**Date** <*Dt*>	[1..1]	±		255
Or}	**Code** <*Cd*>	[1..1]			256
{Or	**Code** <*Cd*>	[1..1]	CodeSet		256
Or}	**Proprietary** <*Prtry*>	[1..1]	±		256
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			256
	Transaction <*Tx*>	[0..1]	±		257
	Termination <*Termntn*>	[0..1]	±		257
	Accrued <*Acrd*>	[0..1]	±		257
	ValueSought <*ValSght*>	[0..1]	±		258
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		258

6.4.8.1 ClosingDate <ClsgDt>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Date** <*Dt*>	[1..1]	±		255
Or}	**Code** <*Cd*>	[1..1]			256
{Or	**Code** <*Cd*>	[1..1]	CodeSet		256
Or}	**Proprietary** <*Prtry*>	[1..1]	±		256

6.4.8.1.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

6.4.8.1.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		256
Or}	**Proprietary** *<Prtry>*	[1..1]	±		256

6.4.8.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 393

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

6.4.8.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

6.4.8.2 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Provide deal amount details.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Transaction <*Tx*>	[0..1]	±		257
	Termination <*Termntn*>	[0..1]	±		257
	Accrued <*Acrd*>	[0..1]	±		257
	ValueSought <*ValSght*>	[0..1]	±		258
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		258

6.4.8.2.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

6.4.8.2.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

6.4.8.2.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

6.4.8.2.4 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

6.4.8.2.5 UndisputedTransaction <UdsptdTx>

Presence: [0..1]

Definition: Transaction amount effectively processed by the TPA taking into account the matching tolerance threshold.

UndisputedTransaction <UdsptdTx> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

6.4.9 DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: C17 "RequestedExecutionDatePresenceRule", C24 "SettlementDatePresenceRule", C27 "TradeDatePresenceRule"

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate *<TradDt>*	[0..1]	Date		259
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		259
	SettlementDate *<SttlmDt>*	[0..1]	Date		260

Constraints

- **RequestedExecutionDatePresenceRule**

  If requested execution date is not present then trade date or settlement date must be present.

```
On Condition
    /RequestedExecutionDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /SettlementDate Must be present
```

- **SettlementDatePresenceRule**

  If settlement date is not present than trade date or requested execution date must be present.

```
On Condition
    /SettlementDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /RequestedExecutionDate Must be present
```

- **TradeDatePresenceRule**

  If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or    /SettlementDate Must be present
```

6.4.9.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: "ISODate" on page 408

6.4.9.2 RequestedExecutionDate <ReqdExctnDt>

Presence: [0..1]

Definition: Date/time at which the instructing party requests the instruction to be executed.

RequestedExecutionDate <ReqdExctnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		314
Or}	DateTime *<DtTm>*	[1..1]	DateTime		314

6.4.9.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: "ISODate" on page 408

6.4.10 SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

Impacted by: C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		262
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C10, C11, C14, C15, C16	262
	SecuritiesQuantity *<SctiesQty>*	[1..1]	±		263
	MovementStatus *<MvmntSts>*	[0..1]			263
{Or	**Amount** *<Amt>*	[1..1]	±	C3	264
Or	**Cash** *<Csh>*	[1..1]	±	C3	264
Or	**Currency** *<Ccy>*	[1..1]	±	C3	265
Or	**Excluded** *<Excld>*	[1..1]	±	C3	265
Or	**Future** *<Futr>*	[1..1]	±	C3	266
Or	**Pending** *<Pdg>*	[1..1]	±	C3	266
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	266
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	267
Or	**Tax** *<Tax>*	[1..1]	±	C3	267
Or}	**Wait** *<Wait>*	[1..1]	±	C3	268
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		268
	SecuritiesMovementsApproved *<SctiesMvmntsApprvd>*	[0..1]	Indicator		268
	PositionType *<PosTp>*	[0..1]	Indicator		268
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		269
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		269
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		269
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		269
	MarginedValue *<MrgndVal>*	[0..1]	±		269

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

  ```
  On Condition
      /SafekeepingAccount is present
  ```

```
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

6.4.10.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument are to be delivered or received

Datatype: "ReceiveDelivery1Code" on page 402

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

6.4.10.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C10 "DescriptionPresenceRule", C11 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C16 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 316 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		317
	OtherIdentification *<OthrId>*	[0..*]			317
	Identification *<Id>*	[1..1]	Text		317
	Suffix *<Sfx>*	[0..1]	Text		317
	Type *<Tp>*	[1..1]	±		317
	Description *<Desc>*	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
```

```
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

6.4.10.3 SecuritiesQuantity <SctiesQty>

Presence: [1..1]

Definition: Quantity of financial instrument.

SecuritiesQuantity <SctiesQty> contains one of the following elements (see "Quantity51Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C11	369
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		369

6.4.10.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Securities movement status.

MovementStatus <MvmntSts> contains one of the following **SecuritiesMovementStatus1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	±	C3	264
Or	**Cash** *<Csh>*	[1..1]	±	C3	264
Or	**Currency** *<Ccy>*	[1..1]	±	C3	265
Or	**Excluded** *<Excld>*	[1..1]	±	C3	265
Or	**Future** *<Futr>*	[1..1]	±	C3	266
Or	**Pending** *<Pdg>*	[1..1]	±	C3	266
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	266
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	267
Or	**Tax** *<Tax>*	[1..1]	±	C3	267
Or}	**Wait** *<Wait>*	[1..1]	±	C3	268

6.4.10.4.1 Amount <Amt>

Presence: [1..1]

Definition: Checks on the amount of the securities have failed for at least one security.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Amount <Amt> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.2 Cash <Csh>

Presence: [1..1]

Definition: Instruction is meant to cure a cash fail, but no cash fail position exists in the transaction

Impacted by: C3 "AdditionalReasonInforrmationRule"

Cash <Csh> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.3 Currency <Ccy>

Presence: [1..1]

Definition: At least one security in the message does not have the same currency as the transaction and this is a requirement in the triparty agreement or in the eligibility sets of this transaction.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Currency <Ccy> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.4 Excluded <Excld>

Presence: [1..1]

Definition: At least one security has been excluded from use as collateral for all transactions in the triparty agreement (or in the eligibility set).

Impacted by: C3 "AdditionalReasonInforrmationRule"

Excluded <Excld> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.5 Future <Futr>

Presence: [1..1]

Definition: Security satisfies all validation checks and can therefore be accepted for the related transaction.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Future <Futr> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.6 Pending <Pdg>

Presence: [1..1]

Definition: Validation checks on the security have not yet started or are still ongoing.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Pending <Pdg> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.7 ManuallyAccepted <MnlyAccptd>

Presence: [1..1]

Definition: Security does not satisfy the eligibility criteria stipulated in the triparty agreement. However the bank has manually accepted this security.

Impacted by: C3 "AdditionalReasonInforrmationRule"

ManuallyAccepted <MnlyAccptd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.8 Eligibility <Elgblty>

Presence: [1..1]

Definition: At least one security does not satisfy the eligibility criteria as defined in the triparty agreement (or in the eligibility set) for this transaction.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Eligibility <Elgblty> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.9 Tax <Tax>

Presence: [1..1]

Definition: At least one security cannot be used as collateral because a tax event is due in the next few days.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Tax <Tax> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.10 Wait <Wait>

Presence: [1..1]

Definition: At present the security satisfies the currency and eligibility criteria checks.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Wait <Wait> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.10.6 SecuritiesMovementsApproved <SctiesMvmntsApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed securities movements can be accepted.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.10.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.10.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

6.4.10.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

6.4.10.10 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: "Max35Text" on page 414

6.4.10.11 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty-agent/service-provider to the financial instrument movement.

Datatype: "Max35Text" on page 414

6.4.10.12 MarginedValue <MrgndVal>

Presence: [0..1]

Definition: Value of the collateral position.

MarginedValue <MrgndVal> contains the following elements (see "AmountAndDirection44" on page 308 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		309

6.4.11 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movement.

CashMovement <CshMvmnt> contains the following **CashMovement7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		270
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C9	270
	CashAccount <*CshAcct*>	[0..1]	±		271
	MovementStatus <*MvmntSts*>	[0..1]	±		271
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		271
	CashMovementApproved <*CshMvmntApprvd*>	[0..1]	Indicator		272
	PositionType <*PosTp*>	[0..1]	Indicator		272
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		272
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		272

6.4.11.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: "CreditDebit3Code" on page 392

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

6.4.11.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement.

Impacted by: C1 "ActiveCurrency", C9 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 385

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.

6.4.11.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C12	308
Or}	Proprietary <*Prtry*>	[1..1]	Text		308

6.4.11.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Cash movement status

MovementStatus <MvmntSts> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

6.4.11.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.11.6 CashMovementApproved <CshMvmntApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed cash movements can be accepted.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.11.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.11.8 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: "Max35Text" on page 414

6.4.11.9 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Identification assigned by the triparty-agent/service-provider to the cash movement.

Datatype: "Max35Text" on page 414

6.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C26 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		352
	Envelope *<Envlp>*	[1..1]	(External Schema)		352

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 colr.024.001.01 TripartyCollateralAllegementNotificationCancellationAdviceV01

7.1 MessageDefinition Functionality

Scope:

Triparty agent sends a TripartyCollateralAllegementNotificationCancellationAdvice to the collateral giver or the collateral taker to inform of the cancellation of an allegement notification message previously sent by the triparty agent.

The collateral giver and the collateral taker are participants of the triparty agents. In the frame of ECMS the collateral taker will be a central bank.

The previously sent message is a TripartyCollateralAllegementNotification

Outline

The TripartyCollateralAllegementNotificationCancellationAdviceV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. TransactionInstructionIdentification

   Unambiguous identification of the transaction as know by the instructing party.

B. CollateralTransactionType

   Specifies the type of collateral instruction.

C. ExposureType

   Specifies the underlying business area/type of trade causing the exposure.

D. CollateralSide

   Specifies whether the alleging side is the collateral taker or giver.

E. EligibilitySetProfile

   Number identifying the collateral eligibility set profile of the counterparty.

F. CollateralParties

   Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

G. TransactionAmount

   Amount of the principal.

H. RequestedExecutionDate

   Date/time at which the instructing party requests the instruction to be executed.

I. 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> <TrptyCollAllgmtNtfctnCxlAdvc>	[1..1]			
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		276
	CollateralTransactionType *<CollTxTp>*	[1..1]			277
{Or	**Code** *<Cd>*	[1..1]	CodeSet		277
Or}	**Proprietary** *<Prtry>*	[1..1]	±		278
	ExposureType *<XpsrTp>*	[1..1]	±		278
	CollateralSide *<CollSd>*	[1..1]	CodeSet		278
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		278
	CollateralParties *<CollPties>*	[1..1]			279
	PartyA *<PtyA>*	[1..1]	±	C7, C9	279
	ClientPartyA *<ClntPtyA>*	[0..1]			280
	Identification *<Id>*	[1..1]	±		280
	LEI *<LEI>*	[0..1]	IdentifierSet		281
	AlternateIdentification *<AltrnId>*	[0..1]	±		281
	PartyB *<PtyB>*	[1..1]	±	C8, C10	281
	ClientPartyB *<ClntPtyB>*	[0..1]			282
	Identification *<Id>*	[1..1]	±		282
	LEI *<LEI>*	[0..1]	IdentifierSet		283
	AlternateIdentification *<AltrnId>*	[0..1]	±		283
	TripartyAgent *<TrptyAgt>*	[0..1]	±		283
	TransactionAmount *<TxAmt>*	[0..1]	±		283
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		284
	SupplementaryData *<SplmtryData>*	[0..1]	±	C11	284

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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C8 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C9 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C10 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C11 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 TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see "TransactionIdentifications44" on page 324 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[1..1]	Text		324
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		325
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[0..1]	Text		325
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		325
	CounterpartyCollateralInstructionIdentification *<CtrPtyCollInstrId>*	[0..1]	Text		325
	CounterpartyCollateralTransactionIdentification *<CtrPtyCollTxId>*	[0..1]	Text		325
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		325

7.4.2 CollateralTransactionType <CollTxTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralTransactionType <CollTxTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		277
Or}	**Proprietary** *<Prtry>*	[1..1]	±		278

7.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of collateral instruction as a code.

Datatype: "CollateralTransactionType1Code" on page 392

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.

CodeName	Name	Definition
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

7.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

7.4.3 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType23Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		339
Or}	Proprietary <*Prtry*>	[1..1]	±		341

7.4.4 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the alleging side is the collateral taker or giver.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

7.4.5 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see "GenericIdentification1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

7.4.6 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyA <*PtyA*>	[1..1]	±	C7, C9	279
	ClientPartyA <*ClntPtyA*>	[0..1]			280
	Identification <*Id*>	[1..1]	±		280
	LEI <*LEI*>	[0..1]	IdentifierSet		281
	AlternateIdentification <*AltrnId*>	[0..1]	±		281
	PartyB <*PtyB*>	[1..1]	±	C8, C10	281
	ClientPartyB <*ClntPtyB*>	[0..1]			282
	Identification <*Id*>	[1..1]	±		282
	LEI <*LEI*>	[0..1]	IdentifierSet		283
	AlternateIdentification <*AltrnId*>	[0..1]	±		283
	TripartyAgent <*TrptyAgt*>	[0..1]	±		283

7.4.6.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C7 "SafekeepingAccountOrBlockChainAddress1Rule", C9 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyA <PtyA> contains the following elements (see "PartyIdentificationAndAccount202" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		357
	LEI *<LEI>*	[0..1]	IdentifierSet		357
	AlternateIdentification *<AltrnId>*	[0..1]	±		358
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		358
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		358
	AccountOwner *<AcctOwnr>*	[0..1]	±		358
	PartyCapacity *<PtyCpcty>*	[0..1]			359
{Or	Code *<Cd>*	[1..1]	CodeSet		359
Or}	Proprietary *<Prtry>*	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

7.4.6.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		280
	LEI *<LEI>*	[0..1]	IdentifierSet		281
	AlternateIdentification *<AltrnId>*	[0..1]	±		281

7.4.6.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

7.4.6.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

7.4.6.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

7.4.6.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C8 "SafekeepingAccountOrBlockChainAddress1Rule", C10 "SafekeepingAccountOrBlockChainAddress2Rule"

PartyB <PtyB> contains the following elements (see "PartyIdentificationAndAccount203" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		354
	LEI *<LEI>*	[0..1]	IdentifierSet		354
	AlternateIdentification *<AltrnId>*	[0..1]	±		355
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		355
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		355
	PartyCapacity *<PtyCpcty>*	[0..1]			355
{Or	Code *<Cd>*	[1..1]	CodeSet		356
Or}	Proprietary *<Prtry>*	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

7.4.6.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		282
	LEI *<LEI>*	[0..1]	IdentifierSet		283
	AlternateIdentification *<AltrnId>*	[0..1]	±		283

7.4.6.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

7.4.6.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

7.4.6.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

7.4.6.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		363
	LEI <*LEI*>	[0..1]	IdentifierSet		363

7.4.7 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Amount of the principal.

TransactionAmount <TxAmt> contains the following elements (see "AmountAndDirection49" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

7.4.8 RequestedExecutionDate <ReqdExctnDt>

Presence: [0..1]

Definition: Date/time at which the instructing party requests the instruction to be executed.

RequestedExecutionDate <ReqdExctnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

7.4.9 SupplementaryData <SplmtryData>

Presence: [0..1]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		352
	Envelope <*Envlp*>	[1..1]	(External Schema)		352

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 reda.074.001.01 TripartyCollateralUnilateralRemovalRequestV01

8.1 MessageDefinition Functionality

Scope:

A collateral giver/taker sends a TripartyCollateralFinancialInstrumentRemovalRequest to the Triparty Agent to remove a financial instrument from the collateral pool.

The status of this request is provided with the reda.028 , the CollateralDataStatusAdvice.

Outline

The TripartyCollateralUnilateralRemovalRequestV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

   Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

B. RemovalRequestIdentification

   Unambiguous identification of the removal request as known by the account owner (or the instructing party managing the account).

C. PartyA

   Instructing party sending the removal request.

D. ClientPartyA

   Party that instructs party A to send the message.

E. CollateralSide

   Specifies whether the client is the collateral taker or giver.

F. RequestDetails

   Details of the request (the request details block is not repetitive to remove some complexity, only one removal request will be possible per message).

G. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

8.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollUnltrlRmvlReq>	[1..1]			
	Pagination *<Pgntn>*	[1..1]	±		289
	RemovalRequestIdentification *<RmvlReqId>*	[1..1]	Text		289
	PartyA *<PtyA>*	[1..1]			289
	Identification *<Id>*	[1..1]	±		290
	LEI *<LEI>*	[0..1]	IdentifierSet		290
	AlternateIdentification *<AltrnId>*	[0..1]	±		290
	ClientPartyA *<ClntPtyA>*	[0..1]			290
	Identification *<Id>*	[1..1]	±		291
	LEI *<LEI>*	[0..1]	IdentifierSet		291
	AlternateIdentification *<AltrnId>*	[0..1]	±		291
	CollateralSide *<CollSd>*	[1..1]	CodeSet		291
	RequestDetails *<ReqDtls>*	[1..1]		C7, C13, C14	291
	Removal *<Rmvl>*	[1..1]		C6	294
	RemovalType *<RmvlTp>*	[1..1]			295
{Or	**Code** *<Cd>*	[1..1]	CodeSet		295
Or}	**Proprietary** *<Prtry>*	[1..1]	±		296
	Reason *<Rsn>*	[0..1]	±		296
	ExclusionPeriod *<ExclsnPrd>*	[0..1]			296
{Or	**Date** *<Dt>*	[1..1]	±		297
Or}	**DateTime** *<DtTm>*	[1..1]			297
{Or	**DateTime** *<DtTm>*	[1..1]	DateTime		297
Or	**FromDateTime** *<FrDtTm>*	[1..1]	DateTime		298
Or	**ToDateTime** *<ToDtTm>*	[1..1]	DateTime		298
Or}	**FromDateToDate** *<FrDtToDt>*	[1..1]	±		298
	FinancialInstrumentAndAttributes *<FinInstrmAndAttrbts>*	[0..*]			298
{Or	**FinancialInstrumentIdentification** *<FinInstrmId>*	[1..1]	±	C4, C5, C8, C9, C10	298
Or	**IndexIdentification** *<IndxId>*	[1..1]	±		299

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**IssuerCountry** <*IssrCtry*>	[1..1]	CodeSet	C3	300
	Counterparty <*CtrPty*>	[0..1]			300
	PartyB <*PtyB*>	[1..1]			300
	Identification <*Id*>	[1..1]	±		301
	LEI <*LEI*>	[0..1]	IdentifierSet		301
	AlternateIdentification <*AltrnId*>	[0..1]	±		301
	ClientPartyB <*ClntPtyB*>	[0..1]			301
	Identification <*Id*>	[1..1]	±		302
	LEI <*LEI*>	[0..1]	IdentifierSet		302
	AlternateIdentification <*AltrnId*>	[0..1]	±		302
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		302
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		303
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		303
	Reference <*Ref*>	[0..1]		C2, C11, C12, C15, C16	303
	SenderCollateralTransactionIdentification <*SndrCollTxId*>	[0..1]	Text		305
	ReceiverCollateralTransactionIdentification <*RcvrCollTxId*>	[0..1]	Text		305
	SenderCollateralContractIdentification <*SndrCollCtrctId*>	[0..1]	Text		305
	ReceiverCollateralContractIdentification <*RcvrCollCtrctId*>	[0..1]	Text		305
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		306
	SupplementaryData <*SplmtryData*>	[0..1]	±	C17	306

8.3 Constraints

C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C2 CommonTransactionIdentificationPresenceRule

If Common Transaction Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification must be present.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C5 DescriptionUsageRule

Description must be used alone as the last resort.

C6 ExclusionPeriodPresence

Exclusion Period must be present if Removal Type is REMO or EXTN. If the Removal Type is TERM then Exclusion Period is optional.

C7 FinancialInstrumentAndAttributesPresenceRule

If removal type is REMO then Financial Instrument And Attributes must be present.

C8 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C9 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C10 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C11 ReceiverCollateralContractIdentificationPresenceRule

If Receiver Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Common Transaction Identification must be present.

C12 ReceiverCollateralTransactionIdentificationPresenceRule

If Receiver Collateral Transaction Identification is absent then Sender Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

C13 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C14 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C15 SenderCollateralContractIdentificationPresenceRule

If Sender Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

C16 SenderCollateralTransactionIdentificationPresenceRule

If Sender Collateral Transaction Identification is absent then Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

C17 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 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 345 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		345
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		345

8.4.2 RemovalRequestIdentification <RmvlReqId>

Presence: [1..1]

Definition: Unambiguous identification of the removal request as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 414

8.4.3 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the removal request.

PartyA <PtyA> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		290
	LEI <*LEI*>	[0..1]	IdentifierSet		290
	AlternateIdentification <*AltrnId*>	[0..1]	±		290

8.4.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

8.4.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

8.4.3.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

8.4.4 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		291
	LEI <*LEI*>	[0..1]	IdentifierSet		291
	AlternateIdentification <*AltrnId*>	[0..1]	±		291

8.4.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

8.4.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

8.4.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

8.4.5 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

8.4.6 RequestDetails <ReqDtls>

Presence: [1..1]

Definition: Details of the request (the request details block is not repetitive to remove some complexity, only one removal request will be possible per message).

Impacted by: C7 "FinancialInstrumentAndAttributesPresenceRule", C13 "SafekeepingAccountOrBlockChainAddress1Rule", C14 "SafekeepingAccountOrBlockChainAddress2Rule"

RequestDetails <ReqDtls> contains the following **RequestDetails28** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Removal <*Rmvl*>	[1..1]		C6	294
	RemovalType <*RmvlTp*>	[1..1]			295
{Or	**Code** <*Cd*>	[1..1]	CodeSet		295
Or}	**Proprietary** <*Prtry*>	[1..1]	±		296
	Reason <*Rsn*>	[0..1]	±		296
	ExclusionPeriod <*ExclsnPrd*>	[0..1]			296
{Or	**Date** <*Dt*>	[1..1]	±		297
Or}	**DateTime** <*DtTm*>	[1..1]			297
{Or	**DateTime** <*DtTm*>	[1..1]	DateTime		297
Or	**FromDateTime** <*FrDtTm*>	[1..1]	DateTime		298
Or	**ToDateTime** <*ToDtTm*>	[1..1]	DateTime		298
Or}	**FromDateToDate** <*FrDtToDt*>	[1..1]	±		298
	FinancialInstrumentAndAttributes <*FinInstrmAndAttrbts*>	[0..*]			298
{Or	**FinancialInstrumentIdentification** <*FinInstrmId*>	[1..1]	±	C4, C5, C8, C9, C10	298
Or	**IndexIdentification** <*IndxId*>	[1..1]	±		299
Or}	**IssuerCountry** <*IssrCtry*>	[1..1]	CodeSet	C3	300
	Counterparty <*CtrPty*>	[0..1]			300
	PartyB <*PtyB*>	[1..1]			300
	Identification <*Id*>	[1..1]	±		301
	LEI <*LEI*>	[0..1]	IdentifierSet		301
	AlternateIdentification <*AltrnId*>	[0..1]	±		301
	ClientPartyB <*ClntPtyB*>	[0..1]			301
	Identification <*Id*>	[1..1]	±		302
	LEI <*LEI*>	[0..1]	IdentifierSet		302
	AlternateIdentification <*AltrnId*>	[0..1]	±		302
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		302
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		303
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		303
	Reference <*Ref*>	[0..1]		C2, C11, C12,	303

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C15, C16	
	SenderCollateralTransactionIdentification *<SndrCollTxId>*	[0..1]	Text		305
	ReceiverCollateralTransactionIdentification *<RcvrCollTxId>*	[0..1]	Text		305
	SenderCollateralContractIdentification *<SndrCollCtrctId>*	[0..1]	Text		305
	ReceiverCollateralContractIdentification *<RcvrCollCtrctId>*	[0..1]	Text		305
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		306

Constraints

- **FinancialInstrumentAndAttributesPresenceRule**

  If removal type is REMO then Financial Instrument And Attributes must be present.

```
On Condition
    /Removal/RemovalType/Code is equal to value 'Removal'
Following Must be True
    /FinancialInstrumentAndAttributes[*] Must be present
```

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

8.4.6.1 Removal <Rmvl>

Presence: [1..1]

Definition: Specifies the removal processing change requested.

Impacted by: C6 "ExclusionPeriodPresence"

Removal <Rmvl> contains the following **RemovalTypeAndReason1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RemovalType <*RmvlTp*>	[1..1]			295
{Or	**Code** <*Cd*>	[1..1]	CodeSet		295
Or}	**Proprietary** <*Prtry*>	[1..1]	±		296
	Reason <*Rsn*>	[0..1]	±		296
	ExclusionPeriod <*ExclsnPrd*>	[0..1]			296
{Or	**Date** <*Dt*>	[1..1]	±		297
Or}	**DateTime** <*DtTm*>	[1..1]			297
{Or	**DateTime** <*DtTm*>	[1..1]	DateTime		297
Or	**FromDateTime** <*FrDtTm*>	[1..1]	DateTime		298
Or	**ToDateTime** <*ToDtTm*>	[1..1]	DateTime		298
Or}	**FromDateToDate** <*FrDtToDt*>	[1..1]	±		298

Constraints

- **ExclusionPeriodPresence**

  Exclusion Period must be present if Removal Type is REMO or EXTN. If the Removal Type is TERM then Exclusion Period is optional.

```
On Condition
    /RemovalType/Code is equal to value 'Removal'
 Or    /RemovalType/Code is equal to value 'Extension'
Following Must be True
    /ExclusionPeriod Must be present
```

8.4.6.1.1 RemovalType <RmvlTp>

Presence: [1..1]

Definition: Specifies the removal processing change requested.

RemovalType <RmvlTp> contains one of the following **Removal1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		295
Or}	**Proprietary** <*Prtry*>	[1..1]	±		296

8.4.6.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the removal processing change requested expressed as a code.

Datatype: "FinancialInstrumentRemoval1Code" on page 397

CodeName	Name	Definition
EXTN	Extension	Removal period for the financial instrument from the collateral pool must be extended.
REMO	Removal	Financial instrument must be removed from the collateral pool.
TERM	Termination	Financial instrument removal is termintated.

8.4.6.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the removal processing change requested expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

8.4.6.1.2 Reason <Rsn>

Presence: [0..1]

Definition: Identifies the reason for the removal, the extension of the removal or the termination of the removal.

Reason <Rsn> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

8.4.6.1.3 ExclusionPeriod <ExclsnPrd>

Presence: [0..1]

Definition: Identifies the period, the start date or the end date of the exclusion period.

ExclusionPeriod <ExclsnPrd> contains one of the following **DateOrDateTimePeriod3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		297
Or}	**DateTime** *<DtTm>*	[1..1]			297
{Or	**DateTime** *<DtTm>*	[1..1]	DateTime		297
Or	**FromDateTime** *<FrDtTm>*	[1..1]	DateTime		298
Or	**ToDateTime** *<ToDtTm>*	[1..1]	DateTime		298
Or}	**FromDateToDate** *<FrDtToDt>*	[1..1]	±		298

8.4.6.1.3.1 Date <Dt>

Presence: [1..1]

Definition: Period expressed with dates.

Date <Dt> contains one of the following elements (see "Period4Choice" on page 312 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		312
Or	FromDate *<FrDt>*	[1..1]	Date		313
Or	ToDate *<ToDt>*	[1..1]	Date		313
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		313

8.4.6.1.3.2 DateTime <DtTm>

Presence: [1..1]

Definition: Period expressed a dates and times.

DateTime <DtTm> contains one of the following **Period8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DateTime** *<DtTm>*	[1..1]	DateTime		297
Or	**FromDateTime** *<FrDtTm>*	[1..1]	DateTime		298
Or	**ToDateTime** *<ToDtTm>*	[1..1]	DateTime		298
Or}	**FromDateToDate** *<FrDtToDt>*	[1..1]	±		298

8.4.6.1.3.2.1 DateTime <DtTm>

Presence: [1..1]

Definition: Date and time period is limited to a single date.

Datatype: "ISODateTime" on page 409

8.4.6.1.3.2.2 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the date period range starts.

Datatype: "ISODateTime" on page 409

8.4.6.1.3.2.3 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time which the range date period ends.

Datatype: "ISODateTime" on page 409

8.4.6.1.3.2.4 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateToDate <FrDtToDt> contains the following elements (see "DateTimePeriod1" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		314
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		314

8.4.6.2 FinancialInstrumentAndAttributes <FinInstrmAndAttrbts>

Presence: [0..*]

Definition: Specifies the financial instruments to be removed (identification or attributes).

FinancialInstrumentAndAttributes <FinInstrmAndAttrbts> contains one of the following **RemovalProcessing2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstrumentIdentification** <*FinInstrmId*>	[1..1]	±	C4, C5, C8, C9, C10	298
Or	**IndexIdentification** <*IndxId*>	[1..1]	±		299
Or}	**IssuerCountry** <*IssrCtry*>	[1..1]	CodeSet	C3	300

8.4.6.2.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C10 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 316 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		317
	OtherIdentification *<OthrId>*	[0..*]			317
	Identification *<Id>*	[1..1]	Text		317
	Suffix *<Sfx>*	[0..1]	Text		317
	Type *<Tp>*	[1..1]	±		317
	Description *<Desc>*	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

8.4.6.2.2 IndexIdentification <IndxId>

Presence: [1..1]

Definition: Identification of the security index to be excluded.

IndexIdentification <IndxId> contains the following elements (see "GenericIdentification37" on page 329 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		330
	Issuer *<Issr>*	[0..1]	Text		330

8.4.6.2.3 IssuerCountry <IssrCtry>

Presence: [1..1]

Definition: Country of the issuer (this can the either the country of residence or the nationality).

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 392

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

8.4.6.3 Counterparty <CtrPty>

Presence: [0..1]

Definition: Identifies the collateral parties of a contract.

Counterparty <CtrPty> contains the following **CollateralParties4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyB *<PtyB>*	[1..1]			300
	Identification *<Id>*	[1..1]	±		301
	LEI *<LEI>*	[0..1]	IdentifierSet		301
	AlternateIdentification *<AltrnId>*	[0..1]	±		301
	ClientPartyB *<ClntPtyB>*	[0..1]			301
	Identification *<Id>*	[1..1]	±		302
	LEI *<LEI>*	[0..1]	IdentifierSet		302
	AlternateIdentification *<AltrnId>*	[0..1]	±		302
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		302

8.4.6.3.1 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

PartyB <PtyB> contains the following **PartyIdentification232** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		301
	LEI *<LEI>*	[0..1]	IdentifierSet		301
	AlternateIdentification *<AltrnId>*	[0..1]	±		301

8.4.6.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		362
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		362

8.4.6.3.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

8.4.6.3.1.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		353
	Country *<Ctry>*	[1..1]	CodeSet	C6	353
	AlternateIdentification *<AltrnId>*	[1..1]	Text		353

8.4.6.3.2 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentification232** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		302
	LEI *<LEI>*	[0..1]	IdentifierSet		302
	AlternateIdentification *<AltrnId>*	[0..1]	±		302

8.4.6.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		362
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		362

8.4.6.3.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

8.4.6.3.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		353
	Country *<Ctry>*	[1..1]	CodeSet	C6	353
	AlternateIdentification *<AltrnId>*	[1..1]	Text		353

8.4.6.3.3 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see "GenericIdentification37" on page 329 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		330
	Issuer *<Issr>*	[0..1]	Text		330

8.4.6.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		307
	Type *<Tp>*	[0..1]	±		307
	Name *<Nm>*	[0..1]	Text		307

8.4.6.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		342
	Type *<Tp>*	[0..1]	±		342
	Name *<Nm>*	[0..1]	Text		342

8.4.6.6 Reference <Ref>

Presence: [0..1]

Definition: References of the transaction for which the financial instrument removal request is required.

Impacted by: C2 "CommonTransactionIdentificationPresenceRule", C11 "ReceiverCollateralContractIdentificationPresenceRule", C12 "ReceiverCollateralTransactionIdentificationPresenceRule", C15 "SenderCollateralContractIdentificationPresenceRule", C16 "SenderCollateralTransactionIdentificationPresenceRule"

Reference <Ref> contains the following **Reference21** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SenderCollateralTransactionIdentification *<SndrCollTxId>*	[0..1]	Text		305
	ReceiverCollateralTransactionIdentification *<RcvrCollTxId>*	[0..1]	Text		305
	SenderCollateralContractIdentification *<SndrCollCtrctId>*	[0..1]	Text		305
	ReceiverCollateralContractIdentification *<RcvrCollCtrctId>*	[0..1]	Text		305
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		306

Constraints

- **CommonTransactionIdentificationPresenceRule**

  If Common Transaction Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification must be present.

```
On Condition
    /CommonTransactionIdentification is absent
Following Must be True
    /SenderCollateralTransactionIdentification Must be present
 Or    /ReceiverCollateralTransactionIdentification Must be present
 Or    /SenderCollateralContractIdentification Must be present
 Or    /ReceiverCollateralContractIdentification Must be present
```

- **ReceiverCollateralContractIdentificationPresenceRule**

  If Receiver Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Common Transaction Identification must be present.

```
On Condition
    /ReceiverCollateralContractIdentification is absent
Following Must be True
    /SenderCollateralTransactionIdentification Must be present
 Or    /ReceiverCollateralTransactionIdentification Must be present
 Or    /SenderCollateralContractIdentification Must be present
 Or    /CommonTransactionIdentification Must be present
```

- **ReceiverCollateralTransactionIdentificationPresenceRule**

  If Receiver Collateral Transaction Identification is absent then Sender Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

```
On Condition
    /ReceiverCollateralTransactionIdentification is absent
Following Must be True
    /SenderCollateralTransactionIdentification Must be present
 Or    /SenderCollateralContractIdentification Must be present
 Or    /ReceiverCollateralContractIdentification Must be present
 Or    /CommonTransactionIdentification Must be present
```

- **SenderCollateralContractIdentificationPresenceRule**

  If Sender Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

```
On Condition
    /SenderCollateralContractIdentification is absent
Following Must be True
    /SenderCollateralTransactionIdentification Must be present
 Or    /ReceiverCollateralTransactionIdentification Must be present
 Or    /ReceiverCollateralContractIdentification Must be present
 Or    /CommonTransactionIdentification Must be present
```

- **SenderCollateralTransactionIdentificationPresenceRule**

  If Sender Collateral Transaction Identification is absent then Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

```
On Condition
    /SenderCollateralTransactionIdentification is absent
Following Must be True
    /ReceiverCollateralTransactionIdentification Must be present
 Or    /SenderCollateralContractIdentification Must be present
 Or    /ReceiverCollateralContractIdentification Must be present
 Or    /CommonTransactionIdentification Must be present
```

8.4.6.6.1 SenderCollateralTransactionIdentification <SndrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction (exposure) from the collateral taker's or the collateral giver point of view.

Datatype: "Max35Text" on page 414

8.4.6.6.2 ReceiverCollateralTransactionIdentification <RcvrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction (exposure) from the triparty agent's point of view.

Datatype: "Max35Text" on page 414

8.4.6.6.3 SenderCollateralContractIdentification <SndrCollCtrctId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management contract from the collateral taker's or the collateral giver's point of view.

Datatype: "Max35Text" on page 414

8.4.6.6.4 ReceiverCollateralContractIdentification <RcvrCollCtrctId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management contract from the triparty agent's point of view.

Datatype: "Max35Text" on page 414

8.4.6.6.5 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the transaction/exposure or the contract.

Datatype: "Max52Text" on page 414

8.4.7 SupplementaryData <SplmtryData>

Presence: [0..1]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C17 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		352
	Envelope <*Envlp*>	[1..1]	(External Schema)		352

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 Message Items Types

9.1 MessageComponents

9.1.1 Account

9.1.1.1 SecuritiesAccount19

Definition: Account to or from which a securities entry is made.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

9.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 414

9.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 415

9.1.2 Account Identification

9.1.2.1 CashAccountIdentification5Choice

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C12	308
Or}	Proprietary <*Prtry*>	[1..1]	Text		308

9.1.2.1.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Impacted by: C12 "IBAN"

Datatype: "IBAN2007Identifier" on page 409

Constraints

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

9.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: "Max34Text" on page 414

9.1.3 Amount

9.1.3.1 AmountAndDirection44

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	308
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		309
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	309
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		309

9.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

9.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 393

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

9.1.3.1.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

9.1.3.1.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms23" on page 346 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	346
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	347
	ExchangeRate <*XchgRate*>	[1..1]	Rate		347
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C7	347

9.1.3.2 AmountAndDirection53

Definition: Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	310
	Sign <*Sgn*>	[0..1]	Indicator		310

9.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

9.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 411):

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

9.1.3.3 AmountAndDirection49

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	311
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		311
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	311
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		312

9.1.3.3.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C7 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 385

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.

9.1.3.3.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 393

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

9.1.3.3.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be 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.

9.1.3.3.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms23" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	346
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	347
	ExchangeRate <*XchgRate*>	[1..1]	Rate		347
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C7	347

9.1.4 Date Period

9.1.4.1 Period4Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		312
Or	FromDate <*FrDt*>	[1..1]	Date		313
Or	ToDate <*ToDt*>	[1..1]	Date		313
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		313

9.1.4.1.1 Date <Dt>

Presence: [1..1]

Definition: Date period is limited to a single date.

Datatype: "ISODate" on page 408

9.1.4.1.2 FromDate <FrDt>

Presence: [1..1]

Definition: Date at which the date period range starts.

Datatype: "ISODate" on page 408

9.1.4.1.3 ToDate <ToDt>

Presence: [1..1]

Definition: Date which the range date period ends.

Datatype: "ISODate" on page 408

9.1.4.1.4 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date, and an end date.

FromDateToDate <FrDtToDt> contains the following elements (see "Period2" on page 313 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[1..1]	Date		313
	ToDate <*ToDt*>	[1..1]	Date		313

9.1.5 Date Time

9.1.5.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[1..1]	Date		313
	ToDate <*ToDt*>	[1..1]	Date		313

9.1.5.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODate" on page 408

9.1.5.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODate" on page 408

9.1.5.2 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

9.1.5.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 408

9.1.5.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 409

9.1.6 Date Time Period

9.1.6.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		314
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		314

9.1.6.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 409

9.1.6.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 409

9.1.7 Document

9.1.7.1 DocumentNumber5Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		315
Or	LongNumber <*LngNb*>	[1..1]	Text		315
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		315

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

9.1.7.1.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 412

9.1.7.1.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 413

9.1.7.1.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification36" on page 328 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		328
	Issuer <*Issr*>	[1..1]	Text		328
	SchemeName <*SchmeNm*>	[0..1]	Text		328

9.1.8 Financial Instrument

9.1.8.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		317
	OtherIdentification <*OthrId*>	[0..*]			317
	Identification <*Id*>	[1..1]	Text		317
	Suffix <*Sfx*>	[0..1]	Text		317
	Type <*Tp*>	[1..1]	±		317
	Description <*Desc*>	[0..1]	Text		317

Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

9.1.8.1.1 ISIN <ISIN>

Presence: [0..1]

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.

Datatype: "ISINOct2015Identifier" on page 410

9.1.8.1.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		317
	Suffix <*Sfx*>	[0..1]	Text		317
	Type <*Tp*>	[1..1]	±		317

9.1.8.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 414

9.1.8.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 413

9.1.8.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 329 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		329
Or}	Proprietary <*Prtry*>	[1..1]	Text		329

9.1.8.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 413

9.1.9 Foreign Exchange

9.1.9.1 ForeignExchangeTerms19

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	318
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	318
	ExchangeRate <*XchgRate*>	[1..1]	Rate		318

9.1.9.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 387

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.

9.1.9.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 387

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.

9.1.9.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 412

9.1.10 Frequency

9.1.10.1 Frequency22Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		319
Or}	Proprietary <*Prtry*>	[1..1]	±		319

9.1.10.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency7Code" on page 394

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

9.1.10.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

9.1.10.2 Frequency38Choice

Definition: Choice of format for the frequency.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		320
Or}	Proprietary *<Prtry>*	[1..1]	±		320

9.1.10.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed in coded form.

Datatype: "EventFrequency12Code" on page 393

CodeName	Name	Definition
ADHO	Adhoc	Event takes place as necessary.
YEAR	Annual	Event takes place every year or once a year.
DAIL	Daily	Event takes place every day.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
INDA	IntraDay	Event takes place several times a day.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
TWMN	TwiceAMonth	Event takes place two times a month.
WEEK	Weekly	Event takes place once a week.
ONDE	OnDemand	Event takes place on demand.

9.1.10.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.11 Identification Information

9.1.11.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		321
	SchemeName <*SchmeNm*>	[0..1]	Text		321
	Issuer <*Issr*>	[0..1]	Text		321

9.1.11.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 414

9.1.11.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 414

9.1.11.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

9.1.11.2 References70Choice

Definition: Reference to the linked transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		322
Or}	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[1..1]	Text		322

9.1.11.2.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view.

Datatype: "Max35Text" on page 414

9.1.11.2.2 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [1..1]

Definition: Reference assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 414

9.1.11.3 TransactionIdentifications46

Definition: Provides unambiguous instruction or transaction identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		322
	ClientCollateralTransactionIdentification <*ClntCollTxId*>	[0..1]	Text		322
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		323
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		323
	CounterpartyCollateralTransactionIdentification <*CtrPtyCollTxId*>	[0..1]	Text		323
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		323

9.1.11.3.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management instruction from the client's point of view. Identifies the potential match. If not available NONREF must be used.

Datatype: "Max35Text" on page 414

9.1.11.3.2 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Present in case of a decrease.

Datatype: "Max35Text" on page 414

9.1.11.3.3 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Reference assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 414

9.1.11.3.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 414

9.1.11.3.5 CounterpartyCollateralTransactionIdentification <CtrPtyCollTxId>

Presence: [0..1]

Definition: Unique collateral transaction reference assigned by counterparty.

Datatype: "Max35Text" on page 414

9.1.11.3.6 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max52Text" on page 414

9.1.11.4 TransactionIdentifications45

Definition: Provides unambiguous instruction or transaction identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		323
	ClientCollateralTransactionIdentification <*ClntCollTxId*>	[0..1]	Text		324
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		324
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		324
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		324

9.1.11.4.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management instruction from the client's point of view. Identifies the potential match.

Datatype: "Max35Text" on page 414

9.1.11.4.2 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Present in case of a decrease.

Datatype: "Max35Text" on page 414

9.1.11.4.3 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Reference assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 414

9.1.11.4.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 414

9.1.11.4.5 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max52Text" on page 414

9.1.11.5 TransactionIdentifications44

Definition: Provides unambiguous instruction or transaction identification information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[1..1]	Text		324
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		325
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[0..1]	Text		325
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		325
	CounterpartyCollateralInstructionIdentification *<CtrPtyCollInstrId>*	[0..1]	Text		325
	CounterpartyCollateralTransactionIdentification *<CtrPtyCollTxId>*	[0..1]	Text		325
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		325

9.1.11.5.1 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [1..1]

Definition: Reference assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 414

9.1.11.5.2 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 414

9.1.11.5.3 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Identifies the potential match.

Datatype: "Max35Text" on page 414

9.1.11.5.4 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Present in case of a decrease.

Datatype: "Max35Text" on page 414

9.1.11.5.5 CounterpartyCollateralInstructionIdentification <CtrPtyCollInstrId>

Presence: [0..1]

Definition: Unique collateral instruction reference assigned by counterparty.

Datatype: "Max35Text" on page 414

9.1.11.5.6 CounterpartyCollateralTransactionIdentification <CtrPtyCollTxId>

Presence: [0..1]

Definition: Unique collateral transaction reference assigned by counterparty.

Datatype: "Max35Text" on page 414

9.1.11.5.7 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max52Text" on page 414

9.1.11.6 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		326
	Identification <*Id*>	[0..1]	Text		326

9.1.11.6.1 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.11.6.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "Max35Text" on page 414

9.1.11.7 IdentificationType42Choice

Definition: Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		326
Or}	Proprietary <*Prtry*>	[1..1]	±		327

9.1.11.7.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification1Code" on page 407

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.

CodeName	Name	Definition
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

9.1.11.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.11.8 GenericIdentification30

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.11.8.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 412

9.1.11.8.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

9.1.11.8.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 414

9.1.11.9 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		328
	Issuer <*Issr*>	[1..1]	Text		328
	SchemeName <*SchmeNm*>	[0..1]	Text		328

9.1.11.9.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 414

9.1.11.9.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

9.1.11.9.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 414

9.1.11.10 GenericIdentification56

Definition: Proprietary information related to a balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		328
	Issuer <*Issr*>	[1..1]	Text		329
	SchemeName <*SchmeNm*>	[0..1]	Text		329
	Balance <*Bal*>	[1..1]	Quantity		329

9.1.11.10.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 412

9.1.11.10.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

9.1.11.10.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 414

9.1.11.10.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: "DecimalNumber" on page 411

9.1.11.11 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		329
Or}	Proprietary <*Prtry*>	[1..1]	Text		329

9.1.11.11.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 396

9.1.11.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 414

9.1.11.12 GenericIdentification37

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		330
	Issuer <*Issr*>	[0..1]	Text		330

9.1.11.12.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 414

9.1.11.12.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 414

9.1.12 Market

9.1.12.1 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		330
Or}	Description <*Desc*>	[1..1]	Text		330

9.1.12.1.1 MarketIdentifierCode <MktIdrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "MICIdentifier" on page 410

9.1.12.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 414

9.1.12.2 MarketIdentification89

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		331
	Type <*Tp*>	[1..1]			331
{Or	Code <*Cd*>	[1..1]	CodeSet		331
Or}	Proprietary <*Prtry*>	[1..1]	±		331

9.1.12.2.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		330
Or}	Description <*Desc*>	[1..1]	Text		330

9.1.12.2.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		331
Or}	Proprietary <*Prtry*>	[1..1]	±		331

9.1.12.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType4Code" on page 401

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

9.1.12.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.12.3 MarketIdentification84

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		332
	Type <*Tp*>	[1..1]	±		332

Constraints

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/ MarketIdentifierCode must be present.

9.1.12.3.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		330
Or}	Description <*Desc*>	[1..1]	Text		330

9.1.12.3.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following elements (see "MarketType8Choice" on page 333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		334
Or}	Proprietary <*Prtry*>	[1..1]	±		334

9.1.12.4 PlaceOfTradeIdentification1

Definition: Identification of market in which a trade transaction has been executed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <*MktTpAndId*>	[0..1]	±	C16	333
	LEI <*LEI*>	[0..1]	IdentifierSet		333

9.1.12.4.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: C16 "MarketTypeAndIdentificationRule"

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see "MarketIdentification84" on page 332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		332
	Type <*Tp*>	[1..1]	±		332

Constraints

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/ MarketIdentifierCode must be present.

9.1.12.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: "LEIIdentifier" on page 410

9.1.12.5 MarketType8Choice

Definition: Choice of format for the market type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		334
Or}	Proprietary <*Prtry*>	[1..1]	±		334

9.1.12.5.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 401

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

9.1.12.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.13 Miscellaneous

9.1.13.1 Number3Choice

Definition: Choice of 3 and 5 exact numeric number.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Short <*Shrt*>	[1..1]	Text		334
Or}	Long <*Lng*>	[1..1]	Text		335

9.1.13.1.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 412

9.1.13.1.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 5 numeric text. Is only to be used in a delta statement.

Datatype: "Exact5NumericText" on page 412

9.1.13.2 Statement78

Definition: Characteristics of the statement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StatementIdentification <*StmtId*>	[1..1]	Text		336
	ReportNumber <*RptNb*>	[0..1]	±		336
	QueryReference <*QryRef*>	[0..1]	Text		336
	StatementDateTime <*StmtDtTm*>	[1..1]	±		336
	Frequency <*Frqcy*>	[1..1]	±		336
	UpdateType <*UpdTp*>	[1..1]	±		337
	CollateralSide <*CollSd*>	[1..1]	CodeSet		337
	StatementBasis <*StmtBsis*>	[1..1]			337
{Or	Code <*Cd*>	[1..1]	CodeSet		337
Or}	Proprietary <*Prtry*>	[1..1]	±		338
	StatusType <*StsTp*>	[0..1]	CodeSet		338
	SummaryIndicator <*SummryInd*>	[1..1]	Indicator		338
	ActivityIndicator <*ActvtyInd*>	[1..1]	Indicator		338

Constraints

- **ActivityindicatorUsageRule**

  It is present to indicate whether any information is reported in the report or whether it is a blank report with no information present as there is nothing to report. For example, there may not be any transaction present to report, but the report needs to be done as a part of commitment.

- **DeltaPendingRule**

  If the update type is set to Delta then the Status type must be pending.

```
On Condition
    /UpdateType/Code is equal to value 'Delta'
Following Must be True
    /StatusType Must be equal to value 'Pending'
```

- **FutureMarketToMarketPendingRule**

  When the report basis is Future Market-to-Market, the status type indicator must be set to

  confirmed.

```
On Condition
    /StatementBasis/Code is equal to value 'FutureMarkToMarket'
Following Must be True
    /StatusType Must be equal to value 'Confirmed'
```

9.1.13.2.1 StatementIdentification <StmtId>

Presence: [1..1]

Definition: Reference common to all pages of a statement.

Datatype: "Max35Text" on page 414

9.1.13.2.2 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see "Number3Choice" on page 334 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Short <*Shrt*>	[1..1]	Text		334
Or}	Long <*Lng*>	[1..1]	Text		335

9.1.13.2.3 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: "Max35Text" on page 414

9.1.13.2.4 StatementDateTime <StmtDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 314 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		314
Or}	DateTime <*DtTm*>	[1..1]	DateTime		314

9.1.13.2.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency22Choice" on page 319 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		319
Or}	Proprietary *<Prtry>*	[1..1]	±		319

9.1.13.2.6 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see "UpdateType15Choice" on page 345 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		346
Or}	Proprietary *<Prtry>*	[1..1]	±		346

9.1.13.2.7 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "CollateralRole1Code" on page 391

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

9.1.13.2.8 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Specifies the basis on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following **StatementBasis14Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		337
Or}	Proprietary *<Prtry>*	[1..1]	±		338

9.1.13.2.8.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as code.

Datatype: "StatementBasis3Code" on page 406

CodeName	Name	Definition
EOSP	EndOfSettlementPositions	Mark-to-Market report sent after settlement. All transactions which have been initiated.
FUTM	FutureMarkToMarket	Mark-to-market report taking into account collateral management actions which are still pending initiation and initiated transactions.

9.1.13.2.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.13.2.9 StatusType <StsTp>

Presence: [0..1]

Definition: Specifies whether the transactions reported are pending or confirmed.

Datatype: "StatementStatusType1Code" on page 406

CodeName	Name	Definition
CONF	Confirmed	Transactions reported are confirmed.
PEND	Pending	Instructions or transactions reported are pending.

9.1.13.2.10 SummaryIndicator <SummryInd>

Presence: [1..1]

Definition: Indicates whether the report is a summary.

If the indicator is set to Y then the report will not contain the securities or cash balances.

If the indicator is set to N then the report will contain the securities or cash balances.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.1.13.2.11 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.1.13.3 ExposureType23Choice

Definition: Specifies the underlying business area/type of trade causing the exposure.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		339
Or}	Proprietary <*Prtry*>	[1..1]	±		341

9.1.13.3.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure expressed as a code.

Datatype: "ExposureType14Code" on page 395

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.

CodeName	Name	Definition
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

CodeName	Name	Definition
MGLD	MarginLending	Margin lending transaction.

9.1.13.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.13.4 OptionType6Choice

Definition: Choice of format for the option type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		341
Or}	Proprietary <*Prtry*>	[1..1]	±		341

9.1.13.4.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 401

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.

9.1.13.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.13.5 BlockChainAddressWallet3

Definition: Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

9.1.13.5.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max140Text" on page 413

9.1.13.5.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.13.5.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 415

9.1.13.6 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			343
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		343
	Identification <Id>	[0..1]	Text		343
Or	Country <Ctry>	[1..1]	CodeSet	C6	343
Or	TypeAndIdentification <TpAndId>	[1..1]			344
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		344
	Identification <Id>	[1..1]	IdentifierSet	C4	344
Or}	Proprietary <Prtry>	[1..1]	±		345

9.1.13.6.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		343
	Identification <Id>	[0..1]	Text		343

9.1.13.6.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 406

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

9.1.13.6.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: "Max35Text" on page 414

9.1.13.6.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 392

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.1.13.6.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <*SfkpgPlcTp*>	[1..1]	CodeSet		344
	Identification <*Id*>	[1..1]	IdentifierSet	C4	344

9.1.13.6.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 405

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

9.1.13.6.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 409

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

9.1.13.6.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification78" on page 325 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		326
	Identification <*Id*>	[0..1]	Text		326

9.1.13.7 Pagination1

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		345
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		345

9.1.13.7.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 415

9.1.13.7.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.1.13.8 UpdateType15Choice

Definition: Choice of format for the update information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		346
Or}	Proprietary <*Prtry*>	[1..1]	±		346

9.1.13.8.1 Code <Cd>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 407

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

9.1.13.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.13.9 ForeignExchangeTerms23

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	346
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	347
	ExchangeRate <*XchgRate*>	[1..1]	Rate		347
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C7	347

9.1.13.9.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 387

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.

9.1.13.9.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 387

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.

9.1.13.9.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 412

9.1.13.9.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C1 "ActiveCurrency", C7 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 385

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.

9.1.13.10 InterestComputationMethodFormat4Choice

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		348
Or}	Proprietary <*Prtry*>	[1..1]	±		351

9.1.13.10.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod2Code" on page 397

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

CodeName	Name	Definition
		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 (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

CodeName	Name	Definition
		(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 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

CodeName	Name	Definition
		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.

9.1.13.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

9.1.13.11 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Yielded *<Yldd>*	[1..1]	Indicator		351
Or}	ValueType *<ValTp>*	[1..1]	CodeSet		351

9.1.13.11.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 411):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.1.13.11.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "PriceValueType1Code" on page 402

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

9.1.13.12 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		352
	Envelope <*Envlp*>	[1..1]	(External Schema)		352

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.

9.1.13.12.1 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 414

9.1.13.12.2 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.

9.1.14 Party Identification

9.1.14.1 AlternatePartyIdentification7

Definition: Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

9.1.14.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following elements (see "IdentificationType42Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		326
Or}	Proprietary <*Prtry*>	[1..1]	±		327

9.1.14.1.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 392

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.1.14.1.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 414

9.1.14.2 PartyIdentificationAndAccount203

Definition: Parties involved in the triparty collateral transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		354
	LEI <*LEI*>	[0..1]	IdentifierSet		354
	AlternateIdentification <*AltrnId*>	[0..1]	±		355
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		355
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		355
	PartyCapacity <*PtyCpcty*>	[0..1]			355
{Or	Code <*Cd*>	[1..1]	CodeSet		356
Or}	Proprietary <*Prtry*>	[1..1]	±		356

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

9.1.14.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

9.1.14.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

9.1.14.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

9.1.14.2.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account of the party.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

9.1.14.2.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

9.1.14.2.6 PartyCapacity <PtyCpcty>

Presence: [0..1]

Definition: Specifies the role of the party in the transaction.

PartyCapacity <PtyCpcty> contains one of the following **TradingPartyCapacity5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		356
Or}	Proprietary <*Prtry*>	[1..1]	±		356

9.1.14.2.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the role of the party in the transaction expressed as a code.

Datatype: "TradingCapacity7Code" on page 407

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

9.1.14.2.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.14.3 PartyIdentificationAndAccount202

Definition: Parties involved in the triparty collateral transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		357
	LEI <*LEI*>	[0..1]	IdentifierSet		357
	AlternateIdentification <*AltrnId*>	[0..1]	±		358
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		358
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		358
	AccountOwner <*AcctOwnr*>	[0..1]	±		358
	PartyCapacity <*PtyCpcty*>	[0..1]			359
{Or	Code <*Cd*>	[1..1]	CodeSet		359
Or}	Proprietary <*Prtry*>	[1..1]	±		359

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

9.1.14.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

9.1.14.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

9.1.14.3.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification7" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		353
	Country <*Ctry*>	[1..1]	CodeSet	C6	353
	AlternateIdentification <*AltrnId*>	[1..1]	Text		353

9.1.14.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account of the party.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		307
	Type <*Tp*>	[0..1]	±		307
	Name <*Nm*>	[0..1]	Text		307

9.1.14.3.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet3" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		342
	Type <*Tp*>	[0..1]	±		342
	Name <*Nm*>	[0..1]	Text		342

9.1.14.3.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Account from which the collateral is sourced.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification136" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		363
	LEI *<LEI>*	[0..1]	IdentifierSet		363

9.1.14.3.7 PartyCapacity <PtyCpcty>

Presence: [0..1]

Definition: Specifies the role of the party in the transaction.

PartyCapacity <PtyCpcty> contains one of the following **TradingPartyCapacity5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		359
Or}	Proprietary *<Prtry>*	[1..1]	±		359

9.1.14.3.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the role of the party in the transaction expressed as a code.

Datatype: "TradingCapacity7Code" on page 407

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

9.1.14.3.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

9.1.14.4 PartyIdentification149

Definition: Identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			360
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	360
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		360
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		361
Or}	Country <*Ctry*>	[1..1]	CodeSet	C6	361
	LEI <*LEI*>	[0..1]	IdentifierSet		361

9.1.14.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following **PartyIdentification134Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	360
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		360
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		361
Or}	Country <*Ctry*>	[1..1]	CodeSet	C6	361

9.1.14.4.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: 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)".

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 409

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

9.1.14.4.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		328
	Issuer *<Issr>*	[1..1]	Text		328
	SchemeName *<SchmeNm>*	[0..1]	Text		328

9.1.14.4.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 363 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		363
	Address *<Adr>*	[0..1]	±		363

9.1.14.4.1.4 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 392

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.1.14.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

9.1.14.5 PartyIdentification120Choice

Definition: Choice between different formats for the identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

9.1.14.5.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: 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)".

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 409

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

9.1.14.5.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 328 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		328
	Issuer <*Issr*>	[1..1]	Text		328
	SchemeName <*SchmeNm*>	[0..1]	Text		328

9.1.14.5.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		363
	Address <*Adr*>	[0..1]	±		363

9.1.14.6 PartyIdentification136

Definition: Identification of the party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		363
	LEI <*LEI*>	[0..1]	IdentifierSet		363

9.1.14.6.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C4	362
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		362
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		362

9.1.14.6.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 410

9.1.15 Postal Address

9.1.15.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		363
	Address <*Adr*>	[0..1]	±		363

9.1.15.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 414

9.1.15.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 364 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		364
	AddressLine <*AdrLine*>	[0..5]	Text		365
	StreetName <*StrtNm*>	[0..1]	Text		365
	BuildingNumber <*BldgNb*>	[0..1]	Text		365
	PostCode <*PstCd*>	[0..1]	Text		365
	TownName <*TwnNm*>	[0..1]	Text		365
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		365
	Country <*Ctry*>	[1..1]	CodeSet	C6	365

9.1.15.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		364
	AddressLine <*AdrLine*>	[0..5]	Text		365
	StreetName <*StrtNm*>	[0..1]	Text		365
	BuildingNumber <*BldgNb*>	[0..1]	Text		365
	PostCode <*PstCd*>	[0..1]	Text		365
	TownName <*TwnNm*>	[0..1]	Text		365
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		365
	Country <*Ctry*>	[1..1]	CodeSet	C6	365

9.1.15.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 388

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

9.1.15.2.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 415

9.1.15.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 415

9.1.15.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 413

9.1.15.2.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 413

9.1.15.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 414

9.1.15.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 414

9.1.15.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 392

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.1.16 Price

9.1.16.1 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		366
Or}	Amount <*Amt*>	[1..1]	Amount	C2	366

9.1.16.1.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "PercentageRate" on page 412

9.1.16.1.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 386

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

9.1.16.2 Price7

Definition: Type and information about a price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		366
	Value <*Val*>	[1..1]	±		367

9.1.16.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see "YieldedOrValueType1Choice" on page 351 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Yielded <*Yldd*>	[1..1]	Indicator		351
Or}	ValueType <*ValTp*>	[1..1]	CodeSet		351

9.1.16.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "PriceRateOrAmount3Choice" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		366
Or}	Amount <*Amt*>	[1..1]	Amount	C2	366

9.1.17 Quantity

9.1.17.1 FinancialInstrumentQuantity33Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		367
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		368
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		368
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		368

Constraints

- **DigitalTokenUnitUsageRule**

  DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

9.1.17.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: "DecimalNumber" on page 411

9.1.17.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 387

9.1.17.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 387

9.1.17.1.4 DigitalTokenUnit <DgtlTknUnit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 411

9.1.17.2 BalanceQuantity13Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		368
Or}	Proprietary <*Prtry*>	[1..1]	±		368

9.1.17.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "Quantity51Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C11	369
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		369

9.1.17.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "GenericIdentification56" on page 328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		328
	Issuer *<Issr>*	[1..1]	Text		329
	SchemeName *<SchmeNm>*	[0..1]	Text		329
	Balance *<Bal>*	[1..1]	Quantity		329

9.1.17.3 Quantity51Choice

Definition: Choice of format for the quantity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C11	369
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		369

9.1.17.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Impacted by: C11 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 367 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		367
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		368
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		368
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		368

Constraints

- **DigitalTokenUnitUsageRule**

  DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

9.1.17.3.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

Definition: Original and current value of an asset-back instrument.

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see "OriginalAndCurrentQuantities1" on page 371 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FaceAmount *<FaceAmt>*	[1..1]	Amount		371
	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		371

9.1.18 Safekeeping Place

9.1.18.1 SafeKeepingPlace3

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		370
	LEI *<LEI>*	[0..1]	IdentifierSet		371

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
 Or    /LEI Must be present
```

9.1.18.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]			343
	SafekeepingPlaceType *<SfkpgPlcTp>*	[1..1]	CodeSet		343
	Identification *<Id>*	[0..1]	Text		343
Or	Country *<Ctry>*	[1..1]	CodeSet	C6	343
Or	TypeAndIdentification *<TpAndId>*	[1..1]			344
	SafekeepingPlaceType *<SfkpgPlcTp>*	[1..1]	CodeSet		344
	Identification *<Id>*	[1..1]	IdentifierSet	C4	344
Or}	Proprietary *<Prtry>*	[1..1]	±		345

9.1.18.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: "LEIIdentifier" on page 410

9.1.19 Securities Quantity

9.1.19.1 OriginalAndCurrentQuantities1

Definition: Original and current value of an asset-back instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FaceAmount <*FaceAmt*>	[1..1]	Amount		371
	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		371

9.1.19.1.1 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 387

9.1.19.1.2 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 387

9.1.20 Status

9.1.20.1 ProprietaryStatusAndReason6

Definition: Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

9.1.20.1.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.20.1.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: C3 "AdditionalReasonInforrmationRule"

ProprietaryReason <PrtryRsn> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

9.1.20.2 CancellationStatus30Choice

Definition: Instruction/Request has been cancelled.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cancelled <*Canc*>	[1..1]	±		373
Or	Processed <*Prcd*>	[1..1]	±	C3	373
Or	Pending <*Pdg*>	[1..1]			374
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		374
Or}	Reason <*Rsn*>	[1..1]			374
	Code <*Cd*>	[1..1]	±		374
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		375
Or	Rejected <*Rjctd*>	[1..1]			375
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		375
Or}	Reason <*Rsn*>	[1..*]	±		375
Or}	Proprietary <*Prtry*>	[1..1]	±		376

9.1.20.2.1 Cancelled <Canc>

Presence: [1..1]

Definition: Specifies the reason why the transaction or instruction is cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus29Choice" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		376
Or}	Reason <*Rsn*>	[1..*]			376
	Code <*Cd*>	[1..1]			377
{Or	Code <*Cd*>	[1..1]	CodeSet		377
Or}	Proprietary <*Prtry*>	[1..1]	±		377
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		378

9.1.20.2.2 Processed <Prcd>

Presence: [1..1]

Definition: Cancellation has been processed by the account servicer.

Impacted by: C3 "AdditionalReasonInforrmationRule"

Processed <Prcd> contains the following elements (see "ProprietaryReason4" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

9.1.20.2.3 Pending <Pdg>

Presence: [1..1]

Definition: Cancellation is pending processing.

Pending <Pdg> contains one of the following **PendingStatus56Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		374
Or}	Reason <*Rsn*>	[1..1]			374
	Code <*Cd*>	[1..1]	±		374
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		375

9.1.20.2.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 401

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.1.20.2.3.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason27** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		374
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		375

9.1.20.2.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the pending status expressed as a code.

Code <Cd> contains one of the following elements (see "PendingReason52Choice" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		379
Or}	Proprietary *<Prtry>*	[1..1]	±		380

9.1.20.2.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "Max210Text" on page 413

9.1.20.2.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Cancellation request has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionStatus34Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		375
Or}	Reason *<Rsn>*	[1..*]	±		375

9.1.20.2.4.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 401

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.1.20.2.4.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following elements (see "RejectionReason55" on page 380 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]			380
{Or	Code *<Cd>*	[1..1]	CodeSet		380
Or}	Proprietary *<Prtry>*	[1..1]	±		381
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		381

9.1.20.2.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Instruction is unsettled.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		371
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	372

9.1.20.3 CancellationStatus29Choice

Definition: Instruction/Request has been cancelled.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		376
Or}	Reason <*Rsn*>	[1..*]			376
	Code <*Cd*>	[1..1]			377
{Or	Code <*Cd*>	[1..1]	CodeSet		377
Or}	Proprietary <*Prtry*>	[1..1]	±		377
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		378

9.1.20.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 401

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.1.20.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason29** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			377
{Or	Code <*Cd*>	[1..1]	CodeSet		377
Or}	Proprietary <*Prtry*>	[1..1]	±		377
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		378

9.1.20.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason38Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		377
Or}	Proprietary <*Prtry*>	[1..1]	±		377

9.1.20.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed expressed as a code.

Datatype: "CancelledStatusReason17Code" on page 391

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other (see additional information).
CSUB	CancelledByAgent	Transaction is cancelled by the agent.
CANS	CancelledBySystem	Transaction is cancelled by the system.

9.1.20.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.20.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 413

9.1.20.4 UnmatchedReason30Choice

Definition: Specifies the reason why the instruction has an unmatched status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		378
Or}	Proprietary <*Prtry*>	[1..1]	±		379

9.1.20.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: "UnmatchedReason15Code" on page 407

CodeName	Name	Definition
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DCBS	DayCountBasis	Day Count Basis does not match.
TMOP	TerminationOption	Termination Option does not match.
OPTP	OptionType	Option Type does not match.
OFRF	OvernightFrequencyRateFixing	Overnight Frequency Rate Fixing does not match.
SPRD	Spread	Spread does not match.
RITP	RateIndexType	Rate Index Type does not match.
RATE	Rate	Rate does not match.
TMCY	TerminationCurrency	Termination Currency does not match
TXCY	TransactionCurrency	Transaction Currency does not match.
TXAM	TransactionAmount	Transaction amount does not match.
MNTP	MinimumNoticePeriod	Minimum Notice Period does not match
EGSP	EligibilitySetProfile	The Eligibility Set Profile does not match.
EXPO	Exposure	The exposure type does not match.
DTRD	TradeDate	Trade date does not match.
REDT	RequestedExecutionDateTime	Requested Execution Date Time does not match.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
TFRT	TransferTitle	Transfer Title Indicator does not match.
TERM	ClosingDateTime	Closing date/time does not match.

CodeName	Name	Definition
INPD	InterestPaymentDelay	Number of days after the accrual payment is due does not match.
PYFQ	PaymentFrequency	The computation method of (accrued) interest does not match.
CSAC	CompoundSimpleAccrualCalculation	Compound simple accrual calculation indicator doe not match.
LBKD	LookbackDays	Lookback days does not match.
CRYD	CrystallisationDate	Crystallisation date does not match.
TENO	Tenor	Tenor of the interest rate index does not match.
SEPR	SettlementProcess	Settlement process in which the collateral will be settled does not match.

9.1.20.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.20.5 PendingReason52Choice

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		379
Or}	Proprietary <*Prtry*>	[1..1]	±		380

9.1.20.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending expressed as a code.

Datatype: "PendingReason17Code" on page 402

CodeName	Name	Definition
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.

9.1.20.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending, using a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		327
	Issuer <*Issr*>	[1..1]	Text		327
	SchemeName <*SchmeNm*>	[0..1]	Text		327

9.1.20.6 RejectionReason55

Definition: Specifies the reason of the rejection status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			380
{Or	Code <*Cd*>	[1..1]	CodeSet		380
Or}	Proprietary <*Prtry*>	[1..1]	±		381
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		381

9.1.20.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Code <Cd> contains one of the following **RejectionReason40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		380
Or}	Proprietary <*Prtry*>	[1..1]	±		381

9.1.20.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status expressed as a code.

Datatype: "RejectionReason63Code" on page 404

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.

CodeName	Name	Definition
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
LATE	MarketDeadlineMissed	Received after market deadline.
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
RSET	RejectedSinceAlreadySettled	Cancellation request was rejected because the instruction was already settled.
RREP	RejectedSinceRepoEnded	Cancellation request was rejected because the repurchase was cancelled.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.

9.1.20.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

9.1.20.6.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 413

9.1.20.7 RejectionReason54

Definition: Specifies the reason of the rejection status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			382
{Or	Code <*Cd*>	[1..1]	CodeSet		382
Or}	Proprietary <*Prtry*>	[1..1]	±		384
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		384

9.1.20.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Code <Cd> contains one of the following **RejectionReason39Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		382
Or}	Proprietary <*Prtry*>	[1..1]	±		384

9.1.20.7.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status expressed as a code.

Datatype: "RejectionReason62Code" on page 402

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Received after market deadline.
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
SEPR	SettlementProcessRejection	Unrecognised or invalid settlement process instructed.
LBDR	LookbackDaysRejection	Number of lookback days not supported.
DCBR	DayCountBasis	Day count basis not supported.
CSAC	CompoundSimpleAccrualCalculationRejection	Compound simple accrual calculation is not supported.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
IESP	InvalidEligibilitySetProfile	This is an unrecognised or invalid Eligibility Set Profile.
IEXT	InvalidExposureType	This is an unrecognised or invalid Exposure Type (used when a proprietary code is sent).
IPBI	InvalidPreferentialBasketIdentification	Unrecognised or invalid Preferential Basket identification.
IRIT	InvalidRateIndexType	Unrecognised or invalid Rate Index Type (used when a proprietary code is sent).
TMAC	TerminationAmountCurrency	Termination amount currency not supported.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
TXAC	TransactionAmountCurrency	Transaction amount currency not supported.
NRGM	NoMatch	More than one instruction match the criteria.
TABC	TransactionAmountBreakdownCurrency	Transaction amount breakdown currency differs from transaction amount currency.
ICTT	InvalidCollateralTransactionType	This is an unrecognised or invalid Collateral Transaction Type.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.

CodeName	Name	Definition
NFCA	NotFoundCorrespondingAllegement	Instruction has been rejected as the corresponding allegement was cancelled.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing closing amount.

9.1.20.7.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

9.1.20.7.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 413

9.1.20.8 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		384
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		385

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

9.1.20.8.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see "GenericIdentification30" on page 327 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		327
	Issuer *<Issr>*	[1..1]	Text		327
	SchemeName *<SchmeNm>*	[0..1]	Text		327

9.1.20.8.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "Max210Text" on page 413

9.2 Message Datatypes

9.2.1 Amount

9.2.1.1 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 387

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.

9.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 387

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

9.2.1.3 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic 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	"ActiveOrHistoricCurrencyCode" on page 387

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be 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.

9.2.1.4 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

9.2.2 CodeSet

9.2.2.1 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.

9.2.2.2 ActiveOrHistoricCurrencyCode

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

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

9.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

9.2.2.4 BenchmarkCurveName7Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).

CodeName	Name	Definition
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

9.2.2.5 CalculationMethod1Code

Definition: Indicates if the method for interest calculation is simple or compounding.

Type: CodeSet

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

9.2.2.6 CancelledStatusReason17Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other (see additional information).
CSUB	CancelledByAgent	Transaction is cancelled by the agent.
CANS	CancelledBySystem	Transaction is cancelled by the system.

9.2.2.7 CollateralEntryType1Code

Definition: Specifies whether the quantity or amount is to be delivered or received.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

9.2.2.8 CollateralRole1Code

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Type: CodeSet

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

9.2.2.9 CollateralStatus1Code

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message as a code

Type: CodeSet

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

9.2.2.10 CollateralTransactionType1Code

Definition: Specifies the type of collateral instruction as a code.

Type: CodeSet

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

9.2.2.11 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern	[A-Z]{2,2}

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.2.2.12 CreditDebit3Code

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

9.2.2.13 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

9.2.2.14 DateType2Code

Definition: Specifies when date is open.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

9.2.2.15 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

9.2.2.16 EventFrequency12Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
ADHO	Adhoc	Event takes place as necessary.
YEAR	Annual	Event takes place every year or once a year.
DAIL	Daily	Event takes place every day.
TOMN	EveryTwoMonths	Event takes place every two months.

CodeName	Name	Definition
TOWK	EveryTwoWeeks	Event takes place every two weeks.
INDA	IntraDay	Event takes place several times a day.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
TWMN	TwiceAMonth	Event takes place two times a month.
WEEK	Weekly	Event takes place once a week.
ONDE	OnDemand	Event takes place on demand.

9.2.2.17 EventFrequency7Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

9.2.2.18 ExecutionStatus1Code

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message as a code.

Type: CodeSet

CodeName	Name	Definition
INTD	Initiated	Transaction which has been initiated and has not yet closed.
PINT	PendingInitiation	Pending Initiation.

9.2.2.19 ExposureType14Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.

CodeName	Name	Definition
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.
MGLD	MarginLending	Margin lending transaction.

9.2.2.20 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

9.2.2.21 FinancialInstrumentRemoval1Code

Definition: Specifies the removal process.

Type: CodeSet

CodeName	Name	Definition
EXTN	Extension	Removal period for the financial instrument from the collateral pool must be extended.
REMO	Removal	Financial instrument must be removed from the collateral pool.
TERM	Termination	Financial instrument removal is termintated.

9.2.2.22 FrequencyRateFixing1Code

Definition: Defines the frequency rate fixing.

Type: CodeSet

CodeName	Name	Definition
NONE	None	No update of the rate for the duration of the trade.
OVNG	Overnight	Daily fixing according to the tenor of the index.
PRDC	Periodic	Periodic fixing of the rate in line with (according to) the Tenor of the rate.

9.2.2.23 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

CodeName	Name	Definition
		similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period 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

CodeName	Name	Definition
		variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and 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

CodeName	Name	Definition
		of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

9.2.2.24 InterestRateIndexTenor2Code

Definition: Specifies the tenor of the interest rate index (when the interest rate is paid out).

Type: CodeSet

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.

CodeName	Name	Definition
TOWK	Week2	Tenor is 2 weeks.

9.2.2.25 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

9.2.2.26 MarketType4Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

9.2.2.27 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.2.2.28 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.

CodeName	Name	Definition
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

9.2.2.29 PendingReason17Code

Definition: Specifies the reason why the transaction or the instruction has a pending status.

Type: CodeSet

CodeName	Name	Definition
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.

9.2.2.30 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

9.2.2.31 ReceiveDelivery1Code

Definition: Specifies whether the settlement transaction is a delivery or receipt.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

9.2.2.32 RejectionReason62Code

Definition: Specifies the reason why the transaction or in the instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.

CodeName	Name	Definition
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent
LATE	MarketDeadlineMissed	Received after market deadline.
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
SEPR	SettlementProcessRejection	Unrecognised or invalid settlement process instructed.
LBDR	LookbackDaysRejection	Number of lookback days not supported.
DCBR	DayCountBasis	Day count basis not supported.
CSAC	CompoundSimpleAccrualCalculationRejection	Compound simple accrual calculation is not supported.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/ time.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
IESP	InvalidEligibilitySetProfile	This is an unrecognised or invalid Eligibility Set Profile.
IEXT	InvalidExposureType	This is an unrecognised or invalid Exposure Type (used when a proprietary code is sent).
IPBI	InvalidPreferentialBasketIdentification	Unrecognised or invalid Preferential Basket identification.
IRIT	InvalidRateIndexType	Unrecognised or invalid Rate Index Type (used when a proprietary code is sent).
TMAC	TerminationAmountCurrency	Termination amount currency not supported.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
TXAC	TransactionAmountCurrency	Transaction amount currency not supported.

CodeName	Name	Definition
NRGM	NoMatch	More than one instruction match the criteria.
TABC	TransactionAmountBreakdownCurrency	Transaction amount breakdown currency differs from transaction amount currency.
ICTT	InvalidCollateralTransactionType	This is an unrecognised or invalid Collateral Transaction Type.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.
NFCA	NotFoundCorrespondingAllegement	Instruction has been rejected as the corresponding allegement was cancelled.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing closing amount.

9.2.2.33 RejectionReason63Code

Definition: Specifies the reason why a cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
LATE	MarketDeadlineMissed	Received after market deadline.
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.

CodeName	Name	Definition
RSET	RejectedSinceAlreadySettled	Cancellation request was rejected because the instruction was already settled.
RREP	RejectedSinceRepoEnded	Cancellation request was rejected because the repurchase was cancelled.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.

9.2.2.34 RepoTerminationOption1Code

Definition: Indicates the termination option for a repurchase agreement.

Type: CodeSet

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

9.2.2.35 ResponseStatus2Code

Definition: Specifies the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Type: CodeSet

CodeName	Name	Definition
CONF	Confirmed	Collateral giver instruction details are confirmed.
DKNY	NotRecognised	Collateral giver instruction details are not recognised.

9.2.2.36 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

9.2.2.37 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

9.2.2.38 SecuritiesSettlementStatus3Code

Definition: Provides the status of settlement of an instruction expressed as a code.

Type: CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
SETT	Settled	Full settlement.

9.2.2.39 StatementBasis3Code

Definition: Specifies the basis on which the statement is prepared expressed as a code.

Type: CodeSet

CodeName	Name	Definition
EOSP	EndOfSettlementPositions	Mark-to-Market report sent after settlement. All transactions which have been initiated.
FUTM	FutureMarkToMarket	Mark-to-market report taking into account collateral management actions which are still pending initiation and initiated transactions.

9.2.2.40 StatementStatusType1Code

Definition: Specifies whether the report includes pending or settled transactions.

Type: CodeSet

Format

length	4

CodeName	Name	Definition
CONF	Confirmed	Transactions reported are confirmed.
PEND	Pending	Instructions or transactions reported are pending.

9.2.2.41 StatementUpdateType1Code

Definition: Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

9.2.2.42 TradingCapacity7Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

9.2.2.43 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

9.2.2.44 UnmatchedReason15Code

Definition: Specifies the reason why the instruction has an unmatched status.

Type: CodeSet

CodeName	Name	Definition
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DCBS	DayCountBasis	Day Count Basis does not match.
TMOP	TerminationOption	Termination Option does not match.

CodeName	Name	Definition
OPTP	OptionType	Option Type does not match.
OFRF	OvernightFrequencyRateFixing	Overnight Frequency Rate Fixing does not match.
SPRD	Spread	Spread does not match.
RITP	RateIndexType	Rate Index Type does not match.
RATE	Rate	Rate does not match.
TMCY	TerminationCurrency	Termination Currency does not match
TXCY	TransactionCurrency	Transaction Currency does not match.
TXAM	TransactionAmount	Transaction amount does not match.
MNTP	MinimumNoticePeriod	Minimum Notice Period does not match
EGSP	EligibilitySetProfile	The Eligibility Set Profile does not match.
EXPO	Exposure	The exposure type does not match.
DTRD	TradeDate	Trade date does not match.
REDT	RequestedExecutionDateTime	Requested Execution Date Time does not match.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
TFRT	TransferTitle	Transfer Title Indicator does not match.
TERM	ClosingDateTime	Closing date/time does not match.
INPD	InterestPaymentDelay	Number of days after the accrual payment is due does not match.
PYFQ	PaymentFrequency	The computation method of (accrued) interest does not match.
CSAC	CompoundSimpleAccrualCalculation	Compound simple accrual calculation indicator doe not match.
LBKD	LookbackDays	Lookback days does not match.
CRYD	CrystallisationDate	Crystallisation date does not match.
TENO	Tenor	Tenor of the interest rate index does not match.
SEPR	SettlementProcess	Settlement process in which the collateral will be settled does not match.

9.2.3 Date

9.2.3.1 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

9.2.4 DateTime

9.2.4.1 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

9.2.5 IdentifierSet

9.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern	[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

9.2.5.2 IBAN2007Identifier

Definition: The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern	[A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

9.2.5.3 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

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

9.2.5.4 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}

9.2.5.5 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}

9.2.6 Indicator

9.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

9.2.6.2 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

9.2.7 Quantity

9.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

9.2.7.2 Max30DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6 with a maximum of 30 digits and 29 fraction digits.

Type: Quantity

Format

totalDigits	30
fractionDigits	29

9.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

9.2.8 Rate

9.2.8.1 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

9.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

9.2.9 Text

9.2.9.1 Exact3NumericText

Definition: Specifies a numeric string with an exact length of 3 digits.

Type: Text

Format

pattern	[0-9]{3}

9.2.9.2 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}

9.2.9.3 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern	[0-9]{5}

9.2.9.4 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}

9.2.9.5 Max10Text

Definition: Specifies a character string with a maximum length of 10 characters.

Type: Text

Format

minLength	1
maxLength	10

9.2.9.6 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

9.2.9.7 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

9.2.9.8 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1

maxLength	210

9.2.9.9 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

9.2.9.10 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

9.2.9.11 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

9.2.9.12 Max3NumericText

Definition: Specifies a numeric string with a maximum length of 3 digits.

Type: Text

Format

pattern	[0-9]{1,3}

9.2.9.13 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

9.2.9.14 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}

9.2.9.15 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70