

ISO 20022

## Settlement And Reconciliation - Maintenance 2021-2022

# Message Definition Report - Part 2

Approved by the Securities SEG on 20 January 2022

This document provides details of the Message Definitions for Settlement And Reconciliation - Maintenance 2021-2022.

February 2022

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# 1 Message Set Overview

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
head.001.001.02 BusinessApplicationHeaderV02	<p>The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.</p> <p>A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:</p> <p>" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.</p> <p>" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.</p> <p>" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.</p> <p>" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.</p> <p>Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.</p>
semt.002.001.11 SecuritiesBalanceCustodyReportV11	<p>An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants, or</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer, or</li> <li>- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.</li> </ul>
semt.003.001.11 SecuritiesBalanceAccountingReportV11	<p>An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- an accounting agent acting on behalf of an account owner, or</li> <li>- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.</li> </ul>
semt.013.001.06 IntraPositionMovementInstructionV06	<p>An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with its local agent (sub-custodian), or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.</li> </ul>
semt.014.001.07 IntraPositionMovementStatusAdviceV07	<p>An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>

MessageDefinition	Definition
sem1.015.001.09 IntraPositionMovementConfirmationV09	<p>The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participant</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sem1.016.001.09 IntraPositionMovementPostingReportV09	<p>The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participant</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sem1.017.001.12 SecuritiesTransactionPostingReportV12	<p>SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participants</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sem1.018.001.13 SecuritiesTransactionPendingReportV13	<p>SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a</p>

MessageDefinition	Definition
	<p>specified safekeeping account, for all or selected reasons why the transaction is pending.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participants</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.019.001.10 SecuritiesSettlementTransactionAllegementReportV10	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegations, for all or selected securities in a specified safekeeping account.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.020.001.07 SecuritiesMessageCancellationAdviceV07	<p>An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.021.001.08 SecuritiesStatementQueryV08	<p>An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
semt.022.001.05 SecuritiesSettlementTransactionAuditTrailReportV05	This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.
sese.020.001.07 SecuritiesTransactionCancellationRequestV07	<p>An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.021.001.06 SecuritiesTransactionStatusQueryV06	<p>An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.022.001.06 SecuritiesStatusOrStatementQueryStatusAdviceV06</p>	<p>An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
<p>sese.023.001.11 SecuritiesSettlementTransactionInstructionV11</p>	<p>An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manages a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.024.001.12 SecuritiesSettlementTransactionStatusAdviceV12</p>	<p>An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.</p>



MessageDefinition	Definition
	<p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.025.001.11 SecuritiesSettlementTransactionConfirmationV11	<p>An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.026.001.10 SecuritiesSettlementTransactionReversalAdviceV10	<p>An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.027.001.07 SecuritiesTransactionCancellationRequestStatusAdviceV07	<p>An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.028.001.10 SecuritiesSettlementTransactionAllegationNotificationV10	<p>An account servicer sends a SecuritiesSettlementTransactionAllegationNotification 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.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.029.001.06 SecuritiesSettlementAllegationRemovalAdviceV06	<p>An account servicer sends a SecuritiesSettlementAllegationRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.030.001.09 SecuritiesSettlementConditionsModificationRequestV09	<p>An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository.</li> </ul> <p>It could also be, if agreed in a service level agreement:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with its local agent (sub-custodian), or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.</li> </ul>
sese.031.001.09 SecuritiesSettlementConditionModificationStatusAdviceV09	<p>An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.032.001.11 SecuritiesSettlementTransactionGenerationNotificationV11	<p>An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer</li> </ul>
sese.033.001.11 SecuritiesFinancingInstructionV11	<p>An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.</p> <p>The account owner/servicer relationship may be:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.034.001.09 SecuritiesFinancingStatusAdviceV09</p>	<p>An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants</li> <li>- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or</li> <li>- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.</li> </ul>
<p>sese.035.001.11 SecuritiesFinancingConfirmationV11</p>	<p>A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants</li> <li>- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or</li> <li>- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.</li> </ul>

MessageDefinition	Definition
<p>sese.036.001.08 SecuritiesFinancingModificationInstructionV08</p>	<p>An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.</p> <p>Such a change may be:</p> <ul style="list-style-type: none"> <li>- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,</li> <li>- the providing of a new rate, for example, a repo rate,</li> <li>- the rollover of a position extending the closing or maturity date.</li> </ul> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.037.001.07 PortfolioTransferNotificationV07</p>	<p>The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.</p> <p>The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.</p>
<p>sese.038.001.09 SecuritiesSettlementTransactionModificationRequestV09</p>	<p>The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer.</p> <p>The account owner will generally be:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</li> <li>- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.</li> </ul> <p>It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.</p>
sese.039.001.06 SecuritiesSettlementTransactionModificationRequestStatusAdviceV06	<p>An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.</p> <p>The account servicer may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants</li> <li>- an custodian acting as an accounting and/or settlement agent.</li> </ul>
sese.040.001.04 SecuritiesSettlementTransactionCounterpartyResponseV04	<p>An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:</p> <ul style="list-style-type: none"> <li>- the allegement received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegement was passed to the client or the transaction is know with or without mismatches)</li> <li>- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.</li> </ul> <p>The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants</p> <p>The account owner may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>

## 2 **head.001.001.02 BusinessApplicationHeaderV02**

### 2.1 **MessageDefinition Functionality**

The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.

A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:

" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.

" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.

" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.

" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.

Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.

#### Outline

The BusinessApplicationHeaderV02 MessageDefinition is composed of 14 MessageBuildingBlocks:

#### A. CharSet

Contains the character set of the text-based elements used in the Business Message.

#### B. From

The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

#### C. To

The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

D. BusinessMessageIdentifier

Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

E. MessageDefinitionIdentifier

Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

F. BusinessService

Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

G. MarketPractice

Specifies the market practice to which the message conforms. The market practices are a set of rules agreed between parties that restricts the usage of the messages in order to achieve better STP (Straight Through Processing) rates.

A market practice specification may also extend the underlying message specification by using extensions or supplementary data of this underlying message.

H. CreationDate

Date and time when this Business Message (header) was created.

I. BusinessProcessingDate

Processing date and time indicated by the sender for the receiver of the business message. This date may be different from the date and time provided in the CreationDate.

Usage: Market practice or bilateral agreement should specify how this element should be used.

J. CopyDuplicate

Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

K. PossibleDuplicate

Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.



This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

L. Priority

Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

M. Signature

Contains the digital signature of the Business Entity authorised to sign this Business Message.

N. Related

Specifies the Business Application Header(s) of the Business Message(s) to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <AppHdr>	[1..1]		C5	
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	24
	<b>From</b> <Fr>	[1..1]			24
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		24
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		25
	<b>To</b> <To>	[1..1]			25
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		25
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		25
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		26
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		26
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		26
	<b>MarketPractice</b> <MktPrctc>	[0..1]			26
	<b>Registry</b> <Regy>	[1..1]	Text		27
	<b>Identification</b> <Id>	[1..1]	Text		27
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		27
	<b>BusinessProcessingDate</b> <BizPrctDt>	[0..1]	DateTime		27
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		27
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		28
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	28
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		29
	<b>Related</b> <Rltd>	[0..*]			29
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	30
	<b>From</b> <Fr>	[1..1]			30
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		30
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		30
	<b>To</b> <To>	[1..1]			31
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		31
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		31
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		32
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		32

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		32
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		32
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		32
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		33
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	33
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		34

## 2.3 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 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### C3 Country

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

### C4 OnlySignatureElement

The XML Signature namespace ("http://www.w3.org/2000/09/xmldsig#") allows for different XML elements to be root elements. This means the user has to choose amongst these global elements which one to use as the root element. Only the XML element Signature is allowed.

### C5 RelatedPresentWhenCopyDupl

Related MUST contain the relevant BusinessMessageHeader elements of the BusinessMessage to which this BusinessMessage relates.

If CopyDuplicate is present, then Related MUST be present.

```
On Condition
  /CopyDuplicate is present
Following Must be True
  /Related[1] Must be present
```

*This constraint is defined at the MessageDefinition level.*

### C6 ValidationByTable

### C7 ValidationByTable

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 CharacterSet <CharSet>

*Presence:* [0..1]

*Definition:* Contains the character set of the text-based elements used in the Business Message.

*Impacted by:* C6 "ValidationByTable"

*Datatype:* "UnicodeChartsCode" on page 2064

#### Constraints

- **ValidationByTable**

### 2.4.2 From <Fr>

*Presence:* [1..1]

*Definition:* The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

**From <Fr>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		24
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		25

#### 2.4.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification135" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1556
	PostalAddress <PstlAdr>	[0..1]	±		1556
	Identification <Id>	[0..1]	±		1557
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1557
	ContactDetails <CtctDtls>	[0..1]	±		1558

### 2.4.2.2 FinancialInstitutionIdentification <FIld>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIld>** contains the following elements (see "[BranchAndFinancialInstitutionIdentification6](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1288
	BranchIdentification <BrnchId>	[0..1]	±		1289

### 2.4.3 To <To>

*Presence:* [1..1]

*Definition:* The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

**To <To>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		25
Or}	<b>FinancialInstitutionIdentification</b> <FIld>	[1..1]	±		25

#### 2.4.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "[PartyIdentification135](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1556
	PostalAddress <PstlAdr>	[0..1]	±		1556
	Identification <Id>	[0..1]	±		1557
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1557
	ContactDetails <CtctDtls>	[0..1]	±		1558

#### 2.4.3.2 FinancialInstitutionIdentification <FIld>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIId>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1288
	BranchIdentification <BrnchId>	[0..1]	±		1289

## 2.4.4 BusinessMessageIdentifier <BizMsgIdr>

*Presence:* [1..1]

*Definition:* Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

*Datatype:* "Max35Text" on page 2079

## 2.4.5 MessageDefinitionIdentifier <MsgDefIdr>

*Presence:* [1..1]

*Definition:* Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

*Datatype:* "Max35Text" on page 2079

## 2.4.6 BusinessService <BizSvc>

*Presence:* [0..1]

*Definition:* Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

*Datatype:* "Max35Text" on page 2079

## 2.4.7 MarketPractice <MktPrctc>

*Presence:* [0..1]

*Definition:* Specifies the market practice to which the message conforms. The market practices are a set of rules agreed between parties that restricts the usage of the messages in order to achieve better STP (Straight Through Processing) rates.

A market practice specification may also extend the underlying message specification by using extensions or supplementary data of this underlying message.

**MarketPractice <MktPrctc>** contains the following **ImplementationSpecification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Registry &lt;Regy&gt;</b>	[1..1]	Text		27
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		27

#### 2.4.7.1 Registry <Regy>

*Presence:* [1..1]

*Definition:* Name of the implementation specification registry in which the implementation specification of the ISO 20022 message is maintained.

For example, "MyStandards".

*Datatype:* "Max350Text" on page 2079

#### 2.4.7.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifier which unambiguously identifies, within the implementation specification registry, the implementation specification to which the ISO 20022 message is compliant. This can be done via a URN. It can also contain a version number or date.

For instance, "2018-01-01 - Version 2" or "urn:uuid:6e8bc430-9c3a-11d9-9669-0800200c9a66".

*Datatype:* "Max2048Text" on page 2078

### 2.4.8 CreationDate <CreDt>

*Presence:* [1..1]

*Definition:* Date and time when this Business Message (header) was created.

*Datatype:* "ISODateTime" on page 2073

### 2.4.9 BusinessProcessingDate <BizPrcgDt>

*Presence:* [0..1]

*Definition:* Processing date and time indicated by the sender for the receiver of the business message. This date may be different from the date and time provided in the CreationDate.

Usage: Market practice or bilateral agreement should specify how this element should be used.

*Datatype:* "ISODateTime" on page 2073

### 2.4.10 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

*Datatype:* "CopyDuplicate1Code" on page 1936

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

## 2.4.11 PossibleDuplicate <PssbIDp1ct>

*Presence:* [0..1]

*Definition:* Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 2075](#)):

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

## 2.4.12 Priority <Prty>

*Presence:* [0..1]

*Definition:* Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

*Impacted by:* [C7 "ValidationByTable"](#)

*Datatype:* ["BusinessMessagePriorityCode" on page 1933](#)



**Constraints**

- **ValidationByTable**

## 2.4.13 Signature <Sgntr>

*Presence:* [0..1]

*Definition:* Contains the digital signature of the Business Entity authorised to sign this Business Message.

*Type:* (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

<http://www.w3.org/TR/2008/REC-xmlsig-core-20080610/>.

## 2.4.14 Related <Rltd>

*Presence:* [0..\*]

*Definition:* Specifies the Business Application Header(s) of the Business Message(s) to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

**Related <Rltd>** contains the following **BusinessApplicationHeader5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	30
	<b>From</b> <Fr>	[1..1]			30
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		30
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		30
	<b>To</b> <To>	[1..1]			31
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		31
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		31
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		32
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		32
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		32
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		32
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		32
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		33
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	33
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		34

### 2.4.14.1 CharacterSet <CharSet>

*Presence:* [0..1]

*Definition:* Contains the character set of the text-based elements used in the Business Message.

*Impacted by:* C6 "ValidationByTable"

*Datatype:* "UnicodeChartsCode" on page 2064

#### Constraints

- **ValidationByTable**

### 2.4.14.2 From <Fr>

*Presence:* [1..1]

*Definition:* The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

**From <Fr>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		30
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		30

#### 2.4.14.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification135" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1556
	PostalAddress <PstlAdr>	[0..1]	±		1556
	Identification <Id>	[0..1]	±		1557
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1557
	ContactDetails <CtctDtls>	[0..1]	±		1558

#### 2.4.14.2.2 FinancialInstitutionIdentification <FIId>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIld>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1288
	BranchIdentification <BrnchId>	[0..1]	±		1289

#### 2.4.14.3 To <To>

*Presence:* [1..1]

*Definition:* The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

**To <To>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		31
Or}	<b>FinancialInstitutionIdentification</b> <FIld>	[1..1]	±		31

##### 2.4.14.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification135" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1556
	PostalAddress <PstlAdr>	[0..1]	±		1556
	Identification <Id>	[0..1]	±		1557
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1557
	ContactDetails <CtctDtls>	[0..1]	±		1558

##### 2.4.14.3.2 FinancialInstitutionIdentification <FIld>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIId>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1288
	BranchIdentification <BrnchId>	[0..1]	±		1289

#### 2.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

*Presence:* [1..1]

*Definition:* Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

*Datatype:* "Max35Text" on page 2079

#### 2.4.14.5 MessageDefinitionIdentifier <MsgDefIdr>

*Presence:* [1..1]

*Definition:* Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

*Datatype:* "Max35Text" on page 2079

#### 2.4.14.6 BusinessService <BizSvc>

*Presence:* [0..1]

*Definition:* Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

*Datatype:* "Max35Text" on page 2079

#### 2.4.14.7 CreationDate <CreDt>

*Presence:* [1..1]

*Definition:* Date and time when this Business Message (header) was created.

Note Times must be normalized, using the "Z" annotation.

*Datatype:* "ISODatetime" on page 2073

#### 2.4.14.8 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

*Datatype:* "CopyDuplicate1Code" on page 1936

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

#### 2.4.14.9 PossibleDuplicate <PssbIDplct>

*Presence:* [0..1]

*Definition:* Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 2.4.14.10 Priority <Prty>

*Presence:* [0..1]

*Definition:* Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

*Impacted by:* C7 "ValidationByTable"

*Datatype:* "BusinessMessagePriorityCode" on page 1933

**Constraints**

- **ValidationByTable**

**2.4.14.11 Signature <Sgntr>**

*Presence:* [0..1]

*Definition:* Contains the digital signature of the Business Entity authorised to sign this Business Message.

*Type:* (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

<http://www.w3.org/TR/2008/REC-xmlsig-core-20080610/>.

## 3 **semt.002.001.11**

# **SecuritiesBalanceCustodyReportV11**

### 3.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for 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, or
- 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, or
- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.

#### Usage

The message can also include availability and the location of holdings to facilitate trading and minimise settlement issues. The message reports all information per financial instrument, that is, when a financial instrument is held at multiple places of safekeeping, the total holdings for all locations can be provided.

The message should be sent at a frequency agreed bi-laterally between the account servicer and the account owner. The message may be provided on a trade date, contractual or settlement date basis.

There may be one or more intermediary parties, for example, an intermediary or a concentrator between the account owner and account servicer.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesBalanceCustodyReportV11 MessageDefinition is composed of 10 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

---

**B. StatementGeneralDetails**

Provides general information on the report.

**C. AccountOwner**

Party that legally owns the account.

**D. AccountServicer**

Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**E. SafekeepingAccount**

Account to or from which a securities entry is made.

**F. BlockChainAddressOrWallet**

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

**G. IntermediaryInformation**

Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**H. BalanceForAccount**

Net position of a segregated holding, in a single security, within the overall position held in a securities account.

**I. SubAccountDetails**

Sub-account of the safekeeping or investment account.

**J. AccountBaseCurrencyTotalAmounts**

Total valuation amounts provided in the base currency of the account.



## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesBalCtdyRpt>	[1..1]		C11, C12, C29, C31, C33, C37, C36	
	<b>Pagination</b> <Pgntn>	[1..1]	±		44
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]	±	C28	44
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		45
	<b>AccountServicer</b> <AcctSvcr>	[0..1]	±		45
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		46
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlft>	[0..1]	±		46
	<b>IntermediaryInformation</b> <IntrmyInf>	[0..10]	±		46
	<b>BalanceForAccount</b> <BalForAcct>	[0..*]		C10, C20, C21, C6	47
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	49
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C26	50
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		53
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		54
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		54
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		54
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		55
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C35	55
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		55
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	56
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		56
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		56
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	57
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	57
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		58

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	58
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	59
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C22, C7	59
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	60
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		61
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	61
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		62
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		62
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		63
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	63
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		63
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		64
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	64
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	64
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		65
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		65
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	66
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	66
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		67
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		67
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C41	67
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C3, C4, C30, C32, C34, C40	67
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		71
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		71
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		71
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		72
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C10, C20, C21, C6	72
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16,	74

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C23, C24, C25	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C26	75
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		77
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		78
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		78
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		78
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		79
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C35	79
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		79
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	80
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		80
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		80
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	81
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	81
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		82
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	82
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	83
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C22, C7	83
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	84
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		85
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	85
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		86
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		86
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		87
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	87
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		87
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		88
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	88
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	88
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		89

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		89
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	89
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	90
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C41	91
	<b>AccountBaseCurrencyTotalAmounts</b> <AcctBaseCcyTtlAmts>	[0..1]		C42	91
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		92
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		92
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		92
	<b>TotalEligibleCollateralValue</b> <TtlElgblCollVal>	[0..1]	±		93

### 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 ActivityAndBalanceForSubAccount1Rule

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

#### C4 ActivityAndBalanceForSubAccount2Rule

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

#### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### C6 AggregateBalanceGuideline

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C7 AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C8 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.

**C9 AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

**C10 BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

**C11 BalanceForAccountOrSubAccountDetailsRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes), then either BalanceForAccount or SubAccountDetails must be present. If StatementGeneralDetails/ActivityIndicator is FALSE (No), then BalanceForAccount and SubAccountDetails must be absent.

```
On Condition
    /StatementGeneralDetails/ActivityIndicator is equal to value 'false'
Following Must be True
    /SubAccountDetails[*] Must be absent
And    /BalanceForAccount[*] Must be absent
```

*This constraint is defined at the MessageDefinition level.*

**C12 BalanceForAccountReportingRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is FALSE (NO), then BalanceForAccount must be present and Sub Account Details must be absent.

```
On Condition
    /StatementGeneralDetails/SubAccountIndicator is equal to value 'false'
And    /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
    /SubAccountDetails[*] Must be absent
And    /BalanceForAccount[*] Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 Country**

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

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 DescriptionPresenceRule**

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

**C16 DescriptionUsageRule**

Description must be used alone as the last resort.

**C17 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).

**C18 EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**C19 EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

**C20 FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

**C21 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C22 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C23 ISINGuideline**

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

**C24 ISINPresenceRule**

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

**C25 OtherIdentificationPresenceRule**

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

**C26 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C27 PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

**C28 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C29 SafekeepingAccountOrBlockchainAddress1Rule**

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C30 SafekeepingAccountOrBlockchainAddress1Rule**

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

**C31 SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C32 SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

**C33 SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C34 SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

**C35 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C36 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C37 SubAccountDetailsBalanceForAccountPresenceRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and BalanceForAccount must be absent.

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'true'

And /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'

Following Must be True

/SubAccountDetails[\*] Must be present

And /BalanceForAccount[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C38 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C39 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C40 SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

**C41 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.

**C42 TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**C43 ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

### 3.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* [C28 "ReportNumberRule"](#)



**StatementGeneralDetails <StmntGnlDtls>** contains the following elements (see "Statement73" on page 1395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1396
	QueryReference <QryRef>	[0..1]	Text		1396
	StatementIdentification <StmntId>	[0..1]	Text		1396
	StatementDateTime <StmntDtTm>	[1..1]	±		1396
	Frequency <Frqcy>	[1..1]	±		1396
	UpdateType <UpdTp>	[1..1]	±		1397
	StatementBasis <StmntBsis>	[1..1]	±		1397
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1397
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1397
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1398

#### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 3.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 3.4.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

### 3.4.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount26](#)" on page 1193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1193
	Type <Tp>	[0..1]	±		1193
	Name <Nm>	[0..1]	Text		1193
	Designation <Dsgnt>	[0..1]	Text		1194

### 3.4.6 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet1](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1423
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1424
	Designation <Dsgnt>	[0..1]	Text		1424

### 3.4.7 IntermediaryInformation <IntrmyInf>

*Presence:* [0..10]

*Definition:* Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**IntermediaryInformation <IntrmyInf>** contains the following elements (see "Intermediary44" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	Role <Role>	[0..1]	±		1528
	Account <Acct>	[0..1]	±		1529

### 3.4.8 BalanceForAccount <BalForAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account.

*Impacted by:* C10 "BalanceAtSafekeepingPlaceRule", C20 "FinancialInstrumentAttributesRule", C21 "HoldingAdditionalDetailsRule", C6 "AggregateBalanceGuideline"

**BalanceForAccount <BalForAcct>** contains the following **AggregateBalanceInformation42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	49
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C26	50
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		53
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		54
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		54
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		54
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		55
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C35	55
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		55
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	56
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		56
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		56
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	57
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	57
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		58
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C38	58
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C19, C39	59
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C22, C7	59
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	60
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		61
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	61
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		62
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		62
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		63
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	63
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		63
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		64

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	64
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	64
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		65
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		65
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C38	66
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C19, C39	66
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		67
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		67
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C41	67

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 3.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C15 "DescriptionPresenceRule", C16 "DescriptionUsageRule", C23 "ISINGuideline", C24 "ISINPresenceRule", C25 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

### 3.4.8.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument other than a investment funds.

*Impacted by:* C5 "AdditionalDetailsRule", C26 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IsseDt>	[0..1]	Date		1308
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <CllblInd>	[0..1]	Indicator		1311



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsvPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 3.4.8.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument21" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1318
	SecuritiesForm <SciesForm>	[0..1]	CodeSet		1319
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1319
	ProductGroup <PdctGrp>	[0..1]	Text		1319
	UmbrellaName <UmbrellNm>	[0..1]	Text		1319
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1320
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1320
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1320
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1320
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1321

#### 3.4.8.4 ValuationHaircutDetails <ValtnHrcutDtls>

*Presence:* [0..1]

*Definition:* Elements used to calculate the valuation haircut.

**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "BasicCollateralValuation1Details" on page 1290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1290
	HaircutSource <HrcutSrc>	[0..1]	±		1291

#### 3.4.8.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 3.4.8.6 AvailableBalance <AvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance18" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1260
	Quantity <Qty>	[1..1]	±		1260

### 3.4.8.7 NotAvailableBalance <NotAvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is not available.

**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity14Choice" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 3.4.8.8 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:* C35 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

### 3.4.8.9 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 1943

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

**3.4.8.10 PriceDetails <PricDtls>***Presence:* [0..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C43 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

**Constraints**• **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**3.4.8.11 ForeignExchangeDetails <FXDtls>***Presence:* [0..\*]*Definition:* Information needed to process a currency exchange or conversion.**ForeignExchangeDetails <FXDtls>** contains the following elements (see "ForeignExchangeTerms34" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

**3.4.8.12 DaysAccrued <DaysAcrd>***Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 2076

### 3.4.8.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* C18 "EligibleCollateralValueRule"

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 3.4.8.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* C18 "EligibleCollateralValueRule"

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

**Constraints**

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**3.4.8.15 QuantityBreakdown <QtyBrkdw>**

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdw>** contains the following elements (see "[QuantityBreakdown57](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

**3.4.8.16 BalanceBreakdown <BalBrkdw>**

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C9 "AvailableWithNoStatusRule", C38 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdw>** contains the following elements (see "[SubBalanceInformation20](#)" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1256
	Quantity <Qty>	[1..1]	±		1256
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1256
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1257
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C19, C39	1257

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True  
/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 3.4.8.17 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C19 "EligibleForCollateralPurposesRule", C39 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation20" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1252

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 3.4.8.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..\*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C22 "HoldingAdditionalDetailsRule", C7 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	60
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		61
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	61
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		62
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		62
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		63
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	63
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		63
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		64
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	64
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	64
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		65
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		65
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	66
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	66
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		67

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 3.4.8.18.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..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:* C35 "SafekeepingPlaceFormatOrLEIRule"



**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 3.4.8.18.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

#### 3.4.8.18.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Entity to which the financial instruments are pledged.

*Impacted by:* [C27 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1549
{Or	TypeAndIdentification <TpAndId>	[1..1]			1549
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550
Or	Identification <Id>	[1..1]			1550
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	LEI <LEI>	[0..1]	IdentifierSet		1551

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 3.4.8.18.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 3.4.8.18.5 AvailableBalance <AvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance18" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1260
	Quantity <Qty>	[1..1]	±		1260

**3.4.8.18.6 NotAvailableBalance <NotAvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity14Choice" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

**3.4.8.18.7 PriceDetails <PricDtls>***Presence:* [0..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C43 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**3.4.8.18.8 ForeignExchangeDetails <FXDtls>***Presence:* [0..\*]*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

### 3.4.8.18.9 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 2076

### 3.4.8.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* [C18 "EligibleCollateralValueRule"](#)

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts3](#)" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 3.4.8.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* [C18 "EligibleCollateralValueRule"](#)

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 3.4.8.18.12 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown57" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

#### 3.4.8.18.13 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType22Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

**3.4.8.18.14 BalanceBreakdown <BalBrkdown>***Presence:* [0..\*]*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.*Impacted by:* C9 "AvailableWithNoStatusRule", C38 "SubBalanceAdditionalDetailsRule"**BalanceBreakdown <BalBrkdown>** contains the following elements (see "SubBalanceInformation20" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1256
	Quantity <Qty>	[1..1]	±		1256
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1256
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1257
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C19, C39	1257

**Constraints**

- AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.8.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdown>***Presence:* [0..\*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C19 "EligibleForCollateralPurposesRule", C39 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdown>** contains the following elements (see "AdditionalBalanceInformation20" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1252

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.8.18.16 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

**3.4.8.19 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

**3.4.8.20 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

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

*Impacted by:* C41 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

**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.

**3.4.9 SubAccountDetails <SubAcctDtls>**

*Presence:* [0..\*]

*Definition:* Sub-account of the safekeeping or investment account.

*Impacted by:* C3 "ActivityAndBalanceForSubAccount1Rule", C4  
"ActivityAndBalanceForSubAccount2Rule", C30 "SafekeepingAccountOrBlockChainAddress1Rule",  
C32 "SafekeepingAccountOrBlockChainAddress2Rule", C34  
"SafekeepingAccountOrBlockChainAddress3Rule", C40 "SubSafekeepingReportingRule"



**SubAccountDetails** <SubAcctDtls> contains the following **SubAccountIdentification67** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		71
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		71
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		71
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		72
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C10, C20, C21, C6	72
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	74
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C26	75
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		77
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		78
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		78
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		78
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		79
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C35	79
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		79
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	80
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		80
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		80
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	81
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	81
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		82
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C38	82
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C19, C39	83
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C22, C7	83
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	84
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		85
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	85
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		86

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		86
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		87
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	87
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		87
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		88
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	88
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	88
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		89
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		89
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	89
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	90
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C41	91

### Constraints

- **ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

On Condition  
 /ActivityIndicator is equal to value 'true'  
 Following Must be True  
 /BalanceForSubAccount[1] Must be present

- **ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

On Condition  
 /ActivityIndicator is equal to value 'false'  
 Following Must be True  
 /BalanceForSubAccount[\*] Must be absent

- **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

- **SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True  
 /SafekeepingAccount Must be present  
 Or /BlockchainAddressOrWallet Must be present

- **SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

### 3.4.9.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 3.4.9.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount25](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1194
	Type <Tp>	[0..1]	±		1194
	Name <Nm>	[0..1]	Text		1194

### 3.4.9.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet2" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1423

#### 3.4.9.4 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 2075):

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

#### 3.4.9.5 BalanceForSubAccount <BalForSubAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities subaccount.

*Impacted by:* C10 "BalanceAtSafekeepingPlaceRule", C20 "FinancialInstrumentAttributesRule", C21 "HoldingAdditionalDetailsRule", C6 "AggregateBalanceGuideline"

**BalanceForSubAccount <BalForSubAcct>** contains the following **AggregateBalanceInformation42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	74
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C26	75
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		77
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		78
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		78
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		78
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		79
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C35	79
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		79
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	80
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		80
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		80
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	81
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	81
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		82
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C38	82
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C19, C39	83
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C22, C7	83
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	84
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		85
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	85
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		86
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		86
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		87
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	87
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		87
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		88

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	88
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	88
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		89
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		89
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C38	89
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C19, C39	90
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C41	91

**Constraints**

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**3.4.9.5.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

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

*Impacted by:* C15 "DescriptionPresenceRule", C16 "DescriptionUsageRule", C23 "ISINGuideline", C24 "ISINPresenceRule", C25 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

#### 3.4.9.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument other than a investment funds.

*Impacted by:* C5 "AdditionalDetailsRule", C26 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsvPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**3.4.9.5.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument21" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1318
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1319
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1319
	ProductGroup <PdctGrp>	[0..1]	Text		1319
	UmbrellaName <UmbrellNm>	[0..1]	Text		1319
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1320
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1320
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1320
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1320
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1321

#### 3.4.9.5.4 ValuationHaircutDetails <ValtnHrcutDtls>

*Presence:* [0..1]

*Definition:* Elements used to calculate the valuation haircut.

**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "BasicCollateralValuation1Details" on page 1290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1290
	HaircutSource <HrcutSrc>	[0..1]	±		1291

#### 3.4.9.5.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 3.4.9.5.6 AvailableBalance <AvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance18" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1260
	Quantity <Qty>	[1..1]	±		1260

### 3.4.9.5.7 NotAvailableBalance <NotAvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is not available.

**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity14Choice" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 3.4.9.5.8 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:* C35 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 3.4.9.5.9 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 1943

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

### 3.4.9.5.10 PriceDetails <PricDtls>

*Presence:* [0..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C43 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

### 3.4.9.5.11 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "ForeignExchangeTerms34" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

### 3.4.9.5.12 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 2076

**3.4.9.5.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>***Presence:* [0..1]*Definition:* Valuation amounts provided in the base currency of the account.*Impacted by:* C18 "EligibleCollateralValueRule"**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

**Constraints**

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**3.4.9.5.14 InstrumentCurrencyAmounts <InstrmCcyAmts>***Presence:* [0..1]*Definition:* Valuation amounts provided in the currency of the financial instrument.*Impacted by:* C18 "EligibleCollateralValueRule"**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

**Constraints**

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**3.4.9.5.15 QuantityBreakdown <QtyBrkdown>**

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown57](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

**3.4.9.5.16 BalanceBreakdown <BalBrkdown>**

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C9 "AvailableWithNoStatusRule", C38 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdown>** contains the following elements (see "[SubBalanceInformation20](#)" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1256
	Quantity <Qty>	[1..1]	±		1256
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1256
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1257
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C19, C39	1257

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True  
/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 3.4.9.5.17 AdditionalBalanceBreakdown <AddtlBalBrkdown>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C19 "EligibleForCollateralPurposesRule", C39 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdown>** contains the following elements (see "AdditionalBalanceInformation20" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1252

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 3.4.9.5.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..\*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C22 "HoldingAdditionalDetailsRule", C7 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C35	84
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		85
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C27	85
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		86
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		86
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		87
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C43	87
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		87
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		88
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C18	88
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C18	88
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		89
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		89
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C38	89
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C19, C39	90
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		91

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 3.4.9.5.18.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..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:* C35 "SafekeepingPlaceFormatOrLEIRule"



**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 3.4.9.5.18.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "[MarketIdentification3Choice](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

#### 3.4.9.5.18.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Entity to which the financial instruments are pledged.

*Impacted by:* [C27 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1549
{Or	TypeAndIdentification <TpAndId>	[1..1]			1549
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550
Or	Identification <Id>	[1..1]			1550
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	LEI <LEI>	[0..1]	IdentifierSet		1551

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 3.4.9.5.18.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 3.4.9.5.18.5 AvailableBalance <AvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance18" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1260
	Quantity <Qty>	[1..1]	±		1260

**3.4.9.5.18.6 NotAvailableBalance <NotAvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity14Choice" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

**3.4.9.5.18.7 PriceDetails <PricDtls>***Presence:* [0..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C43 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**3.4.9.5.18.8 ForeignExchangeDetails <FXDtls>***Presence:* [0..\*]*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

#### 3.4.9.5.18.9 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 2076

#### 3.4.9.5.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* [C18 "EligibleCollateralValueRule"](#)

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts3](#)" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 3.4.9.5.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* [C18 "EligibleCollateralValueRule"](#)

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 3.4.9.5.18.12 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown57" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

#### 3.4.9.5.18.13 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType22Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 3.4.9.5.18.14 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C9 "AvailableWithNoStatusRule", C38 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "SubBalanceInformation20" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1256
	Quantity <Qty>	[1..1]	±		1256
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1256
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1257
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C19, C39	1257

#### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 3.4.9.5.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C19 "EligibleForCollateralPurposesRule", C39 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation20" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1252

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition  
 /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'  
 Following Must be True  
 /Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 3.4.9.5.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

#### 3.4.9.5.19 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

#### 3.4.9.5.20 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C41 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

### 3.4.10 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

*Presence:* [0..1]

*Definition:* Total valuation amounts provided in the base currency of the account.

*Impacted by:* C42 "TotalEligibleCollateralValueRule"

**AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>** contains the following **TotalValueInPageAndStatement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		92
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		92
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		92
	<b>TotalEligibleCollateralValue</b> <TtlElgblCollVal>	[0..1]	±		93

#### Constraints

- **TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 3.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

*Presence:* [0..1]

*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 3.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

*Presence:* [1..1]

*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 3.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmt>

*Presence:* [0..1]

*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).



**TotalBookValueOfStatement <TtlBookValOfStmnt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 3.4.10.4 TotalEligibleCollateralValue <TtlElgblCollVal>

*Presence:* [0..1]

*Definition:* Total value of the holdings eligible for collateral purposes reported in this statement (a statement may comprise one or more messages).

**TotalEligibleCollateralValue <TtlElgblCollVal>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

## **4        semt.003.001.11**

# **SecuritiesBalanceAccountingReportV11**

### **4.1      MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding.

The account servicer/owner relationship may be:

- an accounting agent acting on behalf of an account owner, or
- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.

#### Usage

The message should be sent at a frequency agreed bi-laterally between the account servicer and the account owner.

The message can be sent either audited or un-audited and may be provided on a trade date, contractual or settlement date basis.

This message can only be used to list the holdings of a single (master) account. However, it is possible to break down these holdings into one or several sub-accounts. Therefore, the message can be used to either specify holdings at

- the main account level, or,
- the sub-account level.

This message can be used to report where the financial instruments are safe-kept, physically or notionally. If a security is held in more than one safekeeping place, this can also be indicated.

The SecuritiesBalanceAccountingReport message should not be used for trading purposes.

There may be one or more intermediary parties, for example, an intermediary or a concentrator between the account owner and account servicer.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesBalanceAccountingReportV11 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

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

G. IntermediaryInformation

Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

H. BalanceForAccount

Net position of a segregated holding, in a single security, within the overall position held in a securities account.

I. SubAccountDetails

Sub-account of the safekeeping or investment account.

J. AccountBaseCurrencyTotalAmounts

Total valuation amounts provided in the base currency of the account.

K. AlternateReportingCurrencyTotalAmounts

Total valuation amounts provided in a currency other than the base currency of the account.

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesBalAcctgRpt>	[1..1]		C10, C11, C27, C29, C31, C35, C34	
	Pagination <Pgntn>	[1..1]	±		103
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±	C26	103
	AccountOwner <AcctOwnr>	[0..1]	±		104
	AccountServicer <AcctSvcr>	[0..1]	±		105
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		105
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		105
	IntermediaryInformation <IntrmyInf>	[0..10]	±		106
	BalanceForAccount <BalForAcct>	[0..*]		C9, C18, C19	106
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	108
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	109
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		111
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		112
	AggregateBalance <AggtBal>	[1..1]	±		112
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	112
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		113
	PriceDetails <PricDtls>	[1..*]	±	C40	113
	ForeignExchangeDetails <FXDtls>	[0..*]	±		114
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		114
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		114
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		114
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		115
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		115
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	116

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdw>	[0..*]	±	C17, C37	116
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C20, C6	117
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	118
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		119
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	119
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		120
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	120
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		121
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		121
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		121
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		122
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		122
	<b>QuantityBreakdown</b> <QtyBrkdw>	[0..*]	±		122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		123
	<b>BalanceBreakdown</b> <BalBrkdw>	[0..*]	±	C8, C36	123
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdw>	[0..*]	±	C17, C37	124
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		124
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		124
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C39	125
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C3, C4, C28, C30, C32, C38	125
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		128
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		128
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		128
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		129
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C9, C18, C19	129
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	131

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C24	132
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		134
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		135
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C33	135
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		136
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	136
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		137
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		137
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		137
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		137
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		138
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		138
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C36	139
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C17, C37	139
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C20, C6	140
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	141
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		142
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	142
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		143
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	143
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		144
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		144
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		144
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		145
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		145
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		145
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		146
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C36	146
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C17, C37	147

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		147
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		147
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C39	148
	<b>AccountBaseCurrencyTotalAmounts</b> <AcctBaseCcyTtlAmts>	[0..1]			148
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		148
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		149
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		149
	<b>AlternateReportingCurrencyTotalAmounts</b> <AltrnRptgCcyTtlAmts>	[0..1]			149
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		149
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		150
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		150

## 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 ActivityAndBalanceForSubAccount1Rule

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

### C4 ActivityAndBalanceForSubAccount2Rule

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C6 AggregateBalanceGuideline

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C7 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.

**C8 AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

**C9 BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

**C10 BalanceForAccountOrSubAccountDetailsRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes), then either BalanceForAccount or SubAccountDetails must be present. If StatementGeneralDetails/ActivityIndicator is FALSE (No), then BalanceForAccount and SubAccountDetails must be absent.

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'false'

Following Must be True

/SubAccountDetails[\*] Must be absent

And /BalanceForAccount[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C11 BalanceForAccountReportingRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is FALSE (NO), then BalanceForAccount must be present and Sub Account Details must be absent.

On Condition

/StatementGeneralDetails/SubAccountIndicator is equal to value 'false'

And /StatementGeneralDetails/ActivityIndicator is equal to value 'true'

Following Must be True

/SubAccountDetails[\*] Must be absent

And /BalanceForAccount[\*] Must be present

*This constraint is defined at the MessageDefinition level.*

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 DescriptionPresenceRule**

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

**C15 DescriptionUsageRule**

Description must be used alone as the last resort.

**C16 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).



**C17 EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

**C18 FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

**C19 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C20 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C21 ISINGuideline**

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

**C22 ISINPresenceRule**

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

**C23 OtherIdentificationPresenceRule**

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

**C24 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C25 PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

**C26 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C27 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C28 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C29 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C30 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C31 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C32 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C33 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C34 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C35 SubAccountDetailsBalanceForAccountPresenceRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and BalanceForAccount must be absent.

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'true'

And /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'

Following Must be True

/SubAccountDetails[\*] Must be present

And /BalanceForAccount[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C36 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C37 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C38 SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

**C39 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.

**C40 ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

### 4.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C26 "ReportNumberRule"

**StatementGeneralDetails <StmntGnlDtls>** contains the following elements (see "Statement74" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1392
	QueryReference <QryRef>	[0..1]	Text		1393
	StatementIdentification <StmntId>	[0..1]	Text		1393
	StatementDateTime <StmntDtTm>	[1..1]	±		1393
	Frequency <Frqcy>	[1..1]	±		1393
	UpdateType <UpdTp>	[1..1]	±		1393
	StatementBasis <StmntBsis>	[1..1]	±		1394
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1394
	AuditedIndicator <AudtdlInd>	[1..1]	Indicator		1394
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1394
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1395
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1395

#### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 4.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 4.4.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 4.4.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount26](#)" on page 1193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1193
	Type <Tp>	[0..1]	±		1193
	Name <Nm>	[0..1]	Text		1193
	Designation <Dsgnt>	[0..1]	Text		1194

#### 4.4.6 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet1](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1423
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1424
	Designation <Dsgnt>	[0..1]	Text		1424

## 4.4.7 IntermediaryInformation <IntrmyInf>

*Presence:* [0..10]

*Definition:* Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**IntermediaryInformation <IntrmyInf>** contains the following elements (see ["Intermediary44"](#) on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	Role <Role>	[0..1]	±		1528
	Account <Acct>	[0..1]	±		1529

## 4.4.8 BalanceForAccount <BalForAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account.

*Impacted by:* [C9 "BalanceAtSafekeepingPlaceRule"](#), [C18 "FinancialInstrumentAttributesRule"](#), [C19 "HoldingAdditionalDetailsRule"](#)

**BalanceForAccount <BalForAcct>** contains the following **AggregateBalanceInformation40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	108
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C24	109
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		111
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		112
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		112
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C33	112
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		113
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	113
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		114
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		114
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		114
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		114
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		115
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		115
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C36	116
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C17, C37	116
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C20, C6	117
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	118
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		119
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	119
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		120
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	120
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		121
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		121
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		121
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		122

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		122
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		123
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C36	123
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C17, C37	124
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		124
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		124
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C39	125

**Constraints**

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**4.4.8.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

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

*Impacted by:* C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C21 "ISINGuideline", C22 "ISINPresenceRule", C23 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318



**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
```

#### **4.4.8.2 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C5 "AdditionalDetailsRule", C24 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <CllblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 4.4.8.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument21" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1318
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1319
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1319
	ProductGroup <PdctGrp>	[0..1]	Text		1319
	UmbrellaName <UmbrellNm>	[0..1]	Text		1319
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1320
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1320
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1320
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1320
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1321

#### 4.4.8.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

*Presence:* [0..1]

*Definition:* Details of the swap contract.

**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see "DerivativeBasicAttributes1" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C17	1321
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1322

#### 4.4.8.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 4.4.8.6 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:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 4.4.8.7 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 1943

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

#### 4.4.8.8 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C40 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**4.4.8.9 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

**4.4.8.10 DaysAccrued <DaysAcrd>**

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 2076

**4.4.8.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>**

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts1](#)" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

**4.4.8.12 InstrumentCurrencyAmounts <InstrmCcyAmts>**

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.8.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.8.14 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown58](#)" on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1599
	LotQuantity <LotQty>	[0..1]	±		1599
	LotDateTime <LotDtTm>	[0..1]	±		1599
	LotPrice <LotPric>	[0..1]	±		1600
	TypeOfPrice <TpOfPric>	[0..1]	±		1600
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1600
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1600
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1601

#### 4.4.8.15 BalanceBreakdown <BalBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C36 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdown>** contains the following elements (see "[SubBalanceInformation22](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C17, C37	1255

#### Constraints

- AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 4.4.8.16 AdditionalBalanceBreakdown <AddtlBalBrkdown>

*Presence:* [0..\*]



*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C17 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation22" on page 1250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1250
	Quantity <Qty>	[1..1]	±		1251
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1251

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 4.4.8.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..\*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C20 "HoldingAdditionalDetailsRule", C6 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	118
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		119
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	119
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		120
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	120
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		121
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		121
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		121
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		122
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		122
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		123
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C36	123
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C17, C37	124
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		124

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 4.4.8.17.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..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:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 4.4.8.17.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

#### 4.4.8.17.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Choice between formats for the entity to which the financial instruments are pledged.

*Impacted by:* [C25 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1549
{Or	TypeAndIdentification <TpAndId>	[1..1]			1549
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550
Or	Identification <Id>	[1..1]			1550
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	LEI <LEI>	[0..1]	IdentifierSet		1551

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 4.4.8.17.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 4.4.8.17.5 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C40 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 4.4.8.17.6 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

#### 4.4.8.17.7 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 2076

#### 4.4.8.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.8.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.8.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.8.17.11 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown58](#)" on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1599
	LotQuantity <LotQty>	[0..1]	±		1599
	LotDateTime <LotDtTm>	[0..1]	±		1599
	LotPrice <LotPric>	[0..1]	±		1600
	TypeOfPrice <TpOfPric>	[0..1]	±		1600
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1600
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1600
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1601

#### 4.4.8.17.12 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 4.4.8.17.13 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C36 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation22](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1255

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**4.4.8.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdw>**

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C17 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdw>** contains the following elements (see "AdditionalBalanceInformation22" on page 1250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1250
	Quantity <Qty>	[1..1]	±		1251
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1251

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**4.4.8.17.15 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

**4.4.8.18 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.



*Datatype:* "Max350Text" on page 2079

#### 4.4.8.19 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C39 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

##### 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.

#### 4.4.9 SubAccountDetails <SubAcctDtls>

*Presence:* [0..\*]

*Definition:* Sub-account of the safekeeping or investment account.

*Impacted by:* C3 "ActivityAndBalanceForSubAccount1Rule", C4 "ActivityAndBalanceForSubAccount2Rule", C28 "SafekeepingAccountOrBlockChainAddress1Rule", C30 "SafekeepingAccountOrBlockChainAddress2Rule", C32 "SafekeepingAccountOrBlockChainAddress3Rule", C38 "SubSafekeepingReportingRule"

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccountIdentification65** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		128
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		128
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		128
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		129
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C9, C18, C19	129
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	131
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C24	132
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		134
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		135
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C33	135
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		136
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	136
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		137
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		137
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		137
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		137
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		138
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		138
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C36	139
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C17, C37	139
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C20, C6	140
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	141
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		142
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	142
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		143
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	143

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ForeignExchangeDetails</b> <FXDtIs>	[0..*]	±		144
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		144
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		144
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		145
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		145
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		145
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		146
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C36	146
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C17, C37	147
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtIs>	[0..1]	Text		147
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtIs>	[0..1]	Text		147
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C39	148

### Constraints

- **ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

On Condition  
 /ActivityIndicator is equal to value 'true'  
 Following Must be True  
 /BalanceForSubAccount[1] Must be present

- **ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

On Condition  
 /ActivityIndicator is equal to value 'false'  
 Following Must be True  
 /BalanceForSubAccount[\*] Must be absent

- **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

- **SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

- **SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

#### 4.4.9.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 4.4.9.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount25](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1194
	Type <Tp>	[0..1]	±		1194
	Name <Nm>	[0..1]	Text		1194

#### 4.4.9.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet2" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1423

#### 4.4.9.4 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 2075):

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

#### 4.4.9.5 BalanceForSubAccount <BalForSubAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities subaccount.

*Impacted by:* C9 "BalanceAtSafekeepingPlaceRule", C18 "FinancialInstrumentAttributesRule", C19 "HoldingAdditionalDetailsRule"

**BalanceForSubAccount <BalForSubAcct>** contains the following **AggregateBalanceInformation40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	131
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C24	132
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		134
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		135
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C33	135
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		136
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	136
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		137
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		137
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		137
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		137
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		138
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		138
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C36	139
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C17, C37	139
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C20, C6	140
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	141
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		142
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	142
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		143
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	143
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		144
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		144
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		144
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		145
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		145
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		146
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C36	146
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C17, C37	147
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		147
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		147
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C39	148

**Constraints**

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**4.4.9.5.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

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

*Impacted by:* C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C21 "ISINGuideline", C22 "ISINPresenceRule", C23 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

**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
```

#### 4.4.9.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C5 "AdditionalDetailsRule", C24 "PlaceOfListingRule"



**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <CllblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsvPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**4.4.9.5.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument21" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1318
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1319
	DistributionPolicy <Dstrbtply>	[0..1]	CodeSet		1319
	ProductGroup <PdctGrp>	[0..1]	Text		1319
	UmbrellaName <UmbrellNm>	[0..1]	Text		1319
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1320
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1320
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1320
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1320
	RegisteredDistributionCountry <RegdDstrbtpCtry>	[0..*]	CodeSet	C3	1321

#### 4.4.9.5.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

*Presence:* [0..1]

*Definition:* Details of the swap contract.

**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see "DerivativeBasicAttributes1" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C17	1321
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1322

#### 4.4.9.5.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 4.4.9.5.6 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:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 4.4.9.5.7 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 1943

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

#### 4.4.9.5.8 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C40 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**4.4.9.5.9 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

**4.4.9.5.10 DaysAccrued <DaysAcrd>**

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 2076

**4.4.9.5.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>**

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts1](#)" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

**4.4.9.5.12 InstrumentCurrencyAmounts <InstrmCcyAmts>**

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.9.5.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.9.5.14 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown58](#)" on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1599
	LotQuantity <LotQty>	[0..1]	±		1599
	LotDateTime <LotDtTm>	[0..1]	±		1599
	LotPrice <LotPric>	[0..1]	±		1600
	TypeOfPrice <TpOfPric>	[0..1]	±		1600
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1600
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1600
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1601

#### 4.4.9.5.15 BalanceBreakdown <BalBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C36 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdown>** contains the following elements (see "[SubBalanceInformation22](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C17, C37	1255

#### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 4.4.9.5.16 AdditionalBalanceBreakdown <AddtlBalBrkdown>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C17 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation22" on page 1250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1250
	Quantity <Qty>	[1..1]	±		1251
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1251

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 4.4.9.5.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..\*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C20 "HoldingAdditionalDetailsRule", C6 "AggregateBalanceGuideline"



**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C33	141
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		142
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C25	142
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		143
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C40	143
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		144
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		144
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		144
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		145
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		145
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		145
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		146
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C36	146
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C17, C37	147
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		147

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 4.4.9.5.17.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..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:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 4.4.9.5.17.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

#### 4.4.9.5.17.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Choice between formats for the entity to which the financial instruments are pledged.

*Impacted by:* [C25 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1549
{Or	TypeAndIdentification <TpAndId>	[1..1]			1549
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550
Or	Identification <Id>	[1..1]			1550
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	LEI <LEI>	[0..1]	IdentifierSet		1551

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 4.4.9.5.17.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance17" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 4.4.9.5.17.5 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C40 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 4.4.9.5.17.6 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

#### 4.4.9.5.17.7 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 2076

#### 4.4.9.5.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.9.5.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.9.5.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

#### 4.4.9.5.17.11 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown58](#)" on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1599
	LotQuantity <LotQty>	[0..1]	±		1599
	LotDateTime <LotDtTm>	[0..1]	±		1599
	LotPrice <LotPric>	[0..1]	±		1600
	TypeOfPrice <TpOfPric>	[0..1]	±		1600
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1600
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1600
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1601

#### 4.4.9.5.17.12 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 4.4.9.5.17.13 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C36 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation22](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1255

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**4.4.9.5.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdwn>**

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C17 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation22" on page 1250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1250
	Quantity <Qty>	[1..1]	±		1251
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1251

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**4.4.9.5.17.15 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

**4.4.9.5.18 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 2079

#### 4.4.9.5.19 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C39 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

### 4.4.10 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

*Presence:* [0..1]

*Definition:* Total valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>** contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		148
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		149
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		149

#### 4.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

*Presence:* [0..1]

*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245



**4.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>***Presence:* [1..1]*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**4.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmt>***Presence:* [0..1]*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).**TotalBookValueOfStatement <TtlBookValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**4.4.11 AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>***Presence:* [0..1]*Definition:* Total valuation amounts provided in a currency other than the base currency of the account.**AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>** contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		149
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		150
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		150

**4.4.11.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>***Presence:* [0..1]*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 4.4.11.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>

*Presence:* [1..1]

*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 4.4.11.3 TotalBookValueOfStatement <TtlBookValOfStmnt>

*Presence:* [0..1]

*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).

**TotalBookValueOfStatement <TtlBookValOfStmnt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

# 5      **semt.013.001.06**

## **IntraPositionMovementInstructionV06**

### 5.1      **MessageDefinition Functionality**

#### Scope

An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account owner/servicer relationship may be:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information.

using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementInstructionV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. TransactionIdentification

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

B. CorporateActionEventIdentification

Identification assigned by the account servicer to unambiguously identify a corporate action event.

C. NumberCounts

Count of the number of transactions linked.

D. Linkages

---

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

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. BlockchainAddressOrWallet

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

H. SafekeepingPlace

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).

I. FinancialInstrumentIdentification

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

J. FinancialInstrumentAttributes

Elements characterising a financial instrument.

K. IntraPositionDetails

Intra-position movement transaction details.

L. 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> <IntraPosMvmntInstr>	[1..1]		C17, C18, C19	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		156
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		156
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C8	156
	<b>Linkages</b> <Lnkgs>	[0..*]	±		156
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		157
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		157
	<b>BlockChainAddressOrWallet</b> <BkChnAdrOrWlt>	[0..1]	±		157
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		158
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	158
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C2, C16	159
	<b>IntraPositionDetails</b> <IntraPosDtls>	[1..1]		C3, C5	162
	<b>Priority</b> <Prty>	[0..1]	±		163
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±	C12	163
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		164
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		164
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		164
	<b>BalanceTo</b> <BalTo>	[1..1]	±		165
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrccgAddtlDtls>	[0..1]	Text		165
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C21	165

## 5.3 Constraints

### C1 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.

**C2 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C3 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**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 BalanceFromToRule**

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

**C6 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C7 Country**

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

**C8 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C9 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**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 ISINGuideline**

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

**C14 ISINPresenceRule**

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

**C15 OtherIdentificationPresenceRule**

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

**C16 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C17 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C18 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C19 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
    /SafekeepingAccount Must be present
Or    /BlockChainAddressOrWallet Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C20 ShortLongNumberRule**

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

**C21 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.

**C22 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 2079

### 5.4.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

### 5.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C8 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1508 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1508
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1508
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1509
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1509

#### Constraints

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 5.4.4 Linkages <Lnkgs>

*Presence:* [0..\*]

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



**Linkages <Lnkgs>** contains the following elements (see "[Linkages59](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1417
	MessageNumber <MsgNb>	[0..1]	±	C72	1418
	Reference <Ref>	[1..1]	±		1418
	ReferenceOwner <RefOwnr>	[0..1]	±		1419

## 5.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "[PartyIdentification127Choice](#)" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

## 5.4.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 5.4.7 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BkChnAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 5.4.8 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).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1461
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1461
	Identification <Id>	[0..1]	Text		1462
Or	Country <Ctry>	[1..1]	CodeSet	C3	1462
Or	TypeAndIdentification <TpAndId>	[1..1]			1462
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1462
	Identification <Id>	[1..1]	IdentifierSet	C1	1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

## 5.4.9 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", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

## 5.4.10 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C2 "AdditionalDetailsRule", C16 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes112" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1293
	DayCountBasis <DayCntBsis>	[0..1]	±		1293
	RegistrationForm <RegnForm>	[0..1]	±		1294
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1294
	PaymentStatus <PmtSts>	[0..1]	±		1294
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1294
	ClassificationType <ClssfctnTp>	[0..1]	±		1295
	OptionStyle <OptnStyle>	[0..1]	±		1295
	OptionType <OptnTp>	[0..1]	±		1295
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1295
	CouponDate <CpnDt>	[0..1]	Date		1296
	ExpiryDate <XpryDt>	[0..1]	Date		1296
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1296
	MaturityDate <MtrtyDt>	[0..1]	Date		1296
	IssueDate <IssDt>	[0..1]	Date		1296
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1296
	PutableDate <PutblDt>	[0..1]	Date		1297
	DatedDate <DtdDt>	[0..1]	Date		1297
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1297
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1297
	CurrentFactor <CurFctr>	[0..1]	Rate		1297
	NextFactor <NxtFctr>	[0..1]	Rate		1297
	InterestRate <IntrstRate>	[0..1]	Rate		1297
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1297
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1298
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1298
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1298
	PoolNumber <PoolNb>	[0..1]	±		1298
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1298
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1299

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		1299
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1299
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1299
	ExercisePrice <ExrcPric>	[0..1]	±		1300
	SubscriptionPrice <SbcptPric>	[0..1]	±		1300
	ConversionPrice <ConvsvPric>	[0..1]	±		1300
	StrikePrice <StrkPric>	[0..1]	±		1300
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1301
	ContractSize <CtrctSz>	[0..1]	±	C28	1301
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1301
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1303

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 5.4.11 IntraPositionDetails <IntraPosDtls>

*Presence:* [1..1]

*Definition:* Intra-position movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C5 "BalanceFromToRule"

**IntraPositionDetails <IntraPosDtIs>** contains the following **IntraPositionDetails58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority &lt;Prty&gt;</b>	[0..1]	±		163
	<b>SettlementQuantity &lt;SttlmQty&gt;</b>	[1..1]	±	C12	163
	<b>SecuritiesSubBalanceIdentification &lt;SctiesSubBalId&gt;</b>	[0..1]	±		164
	<b>SettlementDate &lt;SttlmDt&gt;</b>	[1..1]	±		164
	<b>BalanceFrom &lt;BalFr&gt;</b>	[1..1]	±		164
	<b>BalanceTo &lt;BalTo&gt;</b>	[1..1]	±		165
	<b>InstructionProcessingAdditionalDetails &lt;InstrPrgAddtlDtIs&gt;</b>	[0..1]	Text		165

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **BalanceFromToRule**

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

On Condition

/BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

/BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

#### 5.4.11.1 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prty>	[1..1]	±		1490

#### 5.4.11.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

*Impacted by:* C12 "DigitalTokenUnitUsageRule"

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 5.4.11.3 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a securities sub balance type (for example, restriction identification etc...).

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

#### 5.4.11.4 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 5.4.11.5 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.



**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown5" on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1258
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1259

#### 5.4.11.6 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown5" on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1258
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1259

#### 5.4.11.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

### 5.4.12 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C21 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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      **semt.014.001.07**

## **IntraPositionMovementStatusAdviceV07**

### 6.1      **MessageDefinition Functionality**

#### Scope

An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by 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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementStatusAdviceV07 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

B. ProcessingStatus

Provides details on the processing status of the transaction.

C. SettlementStatus

Provides the status of settlement of a transaction.

D. TransactionDetails

Identifies the details of the transaction.

E. 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> <IntraPosMvmntStsAdv>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	±	C8	169
	<b>ProcessingStatus</b> <PrpgSts>	[0..1]			169
{Or	<b>Rejected</b> <Rjctd>	[1..1]	±		169
Or	<b>Repair</b> <Rpr>	[1..1]	±		170
Or	<b>Cancelled</b> <Canc>	[1..1]	±		170
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		170
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		171
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C10	171
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C11, C12, C13	172
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		173
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		173
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		173
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		173
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C3, C4, C6, C7, C9	174
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±	C5	175
	<b>LotNumber</b> <LotNb>	[0..1]	±		175
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		176
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		176
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		176
	<b>BalanceTo</b> <BalTo>	[0..1]	±		176
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C14	176

## 6.3 Constraints

### C1 AdditionalReasonInformationRule

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

**C2 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.

**C3 DescriptionPresenceRule**

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

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 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).

**C6 ISINGuideline**

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

**C7 ISINPresenceRule**

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

**C8 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C9 OtherIdentificationPresenceRule**

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

**C10 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C11 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C12 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C13 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C14 SupplementaryDataRule**

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

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

*Impacted by:* C8 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following elements (see "TransactionIdentifications29" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1339
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1339
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1339
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1339

#### Constraints

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 6.4.2 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **IntraPositionProcessingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Rejected</b> <Rjctd>	[1..1]	±		169
Or	<b>Repair</b> <Rpr>	[1..1]	±		170
Or	<b>Cancelled</b> <Canc>	[1..1]	±		170
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		170
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		171

#### 6.4.2.1 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus41Choice](#)" on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1805
Or}	Reason <Rsn>	[1..*]			1806
	Code <Cd>	[0..*]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806

#### 6.4.2.2 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus41Choice](#)" on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1805
Or}	Reason <Rsn>	[1..*]			1806
	Code <Cd>	[0..*]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806

#### 6.4.2.3 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1846
Or}	Reason <Rsn>	[1..*]			1846
	Code <Cd>	[1..1]			1847
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

#### 6.4.2.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

#### 6.4.2.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-position movement.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

### 6.4.3 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C10 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus16Choice" on page 1901 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1902
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1902
Or}	Reason <Rsn>	[1..*]	±		1902
Or	Failing <Fng>	[1..1]			1902
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1903
Or}	Reason <Rsn>	[1..*]	±		1903
Or}	Proprietary <Prtry>	[1..1]	±		1903

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 6.4.4 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C11 "SafekeepingAccountOrBlockChainAddress1Rule", C12 "SafekeepingAccountOrBlockChainAddress2Rule", C13 "SafekeepingAccountOrBlockChainAddress3Rule"

**TransactionDetails <TxDtls>** contains the following **IntraPositionDetails60** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		173
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		173
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		173
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		173
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C3, C4, C6, C7, C9	174
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±	C5	175
	<b>LotNumber</b> <LotNb>	[0..1]	±		175
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		176
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		176
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		176
	<b>BalanceTo</b> <BalTo>	[0..1]	±		176

**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



- **SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

#### 6.4.4.1 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### 6.4.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

#### 6.4.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 6.4.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BkChainAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 6.4.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C6 "ISINGuideline", C7 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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

```

#### 6.4.4.6 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

*Impacted by:* C5 "DigitalTokenUnitUsageRule"

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 6.4.4.7 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the financial instrument.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

**6.4.4.8 SettlementDate <SttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be moved.**SettlementDate <SttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**6.4.4.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "[ISODatetime](#)" on page 2073**6.4.4.10 BalanceFrom <BalFr>***Presence:* [0..1]*Definition:* Balance from which the securities are moving.**BalanceFrom <BalFr>** contains one of the following elements (see "[SecuritiesBalanceType7Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1271

**6.4.4.11 BalanceTo <BalTo>***Presence:* [0..1]*Definition:* Balance to which the securities are moving.**BalanceTo <BalTo>** contains one of the following elements (see "[SecuritiesBalanceType7Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1271

**6.4.5 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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      **semt.015.001.09**

## **IntraPositionMovementConfirmationV09**

### 7.1      **MessageDefinition Functionality**

#### Scope

The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementConfirmationV09 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. AdditionalParameters

Additional parameters for the transaction.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. BlockchainAddressOrWallet

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

E. SafekeepingPlace

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).

F. FinancialInstrumentIdentification

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

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. IntraPositionDetails

Intra-position movement transaction details.

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> <IntraPosMvmntConf>	[1..1]		C18, C19, C20	
	<b>AdditionalParameters</b> <AddtlParams>	[0..1]	±		183
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		183
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		183
	<b>BlockChainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		184
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		184
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C14, C15, C16	185
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C17	186
	<b>IntraPositionDetails</b> <IntraPosDtls>	[1..1]		C4, C6	188
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±	C12	189
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		190
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		190
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C12	190
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C12	191
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		191
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		192
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C13	192
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		193
	<b>BalanceTo</b> <BalTo>	[1..1]	±		193
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		193
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C21	193

## 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 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**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 BalanceFromToRule**

The BalanceFrom/Type must be different from the BalanceTo/Type.

**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 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**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 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C18 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C19 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C20 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C21 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 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters for the transaction.

**AdditionalParameters <AddtlParams>** contains the following elements (see ["AdditionalParameters33"](#) on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1381
	PreviousPartialConfirmationIdentification <PrvsPrtlConflId>	[0..1]	Text		1381
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1381
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1381
	PoolIdentification <PoolId>	[0..1]	Text		1382
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1382
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1382
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1382
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1382

### 7.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see ["PartyIdentification127Choice"](#) on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

### 7.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 7.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 7.4.5 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).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1461
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1461
	Identification <Id>	[0..1]	Text		1462
Or	Country <Ctry>	[1..1]	CodeSet	C3	1462
Or	TypeAndIdentification <TpAndId>	[1..1]			1462
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1462
	Identification <Id>	[1..1]	IdentifierSet	C1	1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

## 7.4.6 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 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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

## 7.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C17 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes112" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1293
	DayCountBasis <DayCntBsis>	[0..1]	±		1293
	RegistrationForm <RegnForm>	[0..1]	±		1294
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1294
	PaymentStatus <PmtSts>	[0..1]	±		1294
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1294
	ClassificationType <ClssfctnTp>	[0..1]	±		1295
	OptionStyle <OptnStyle>	[0..1]	±		1295
	OptionType <OptnTp>	[0..1]	±		1295
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1295
	CouponDate <CpnDt>	[0..1]	Date		1296
	ExpiryDate <XpryDt>	[0..1]	Date		1296
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1296
	MaturityDate <MtrtyDt>	[0..1]	Date		1296
	IssueDate <IssDt>	[0..1]	Date		1296
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1296
	PutableDate <PutblDt>	[0..1]	Date		1297
	DatedDate <DtdDt>	[0..1]	Date		1297
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1297
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1297
	CurrentFactor <CurFctr>	[0..1]	Rate		1297
	NextFactor <NxtFctr>	[0..1]	Rate		1297
	InterestRate <IntrstRate>	[0..1]	Rate		1297
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1297
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1298
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1298
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1298
	PoolNumber <PoolNb>	[0..1]	±		1298
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1298
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1299

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		1299
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1299
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1299
	ExercisePrice <ExrcPric>	[0..1]	±		1300
	SubscriptionPrice <SbcptPric>	[0..1]	±		1300
	ConversionPrice <ConvsvPric>	[0..1]	±		1300
	StrikePrice <StrkPric>	[0..1]	±		1300
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1301
	ContractSize <CtrctSz>	[0..1]	±	C28	1301
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1301
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1303

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 7.4.8 IntraPositionDetails <IntraPosDtls>

*Presence:* [1..1]

*Definition:* Intra-position movement transaction details.

*Impacted by:* C4 "AdditionalDetailsRule", C6 "BalanceFromToRule"



**IntraPositionDetails <IntraPosDtls>** contains the following **IntraPositionDetails59** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±	C12	189
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		190
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		190
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C12	190
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C12	191
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		191
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		192
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C13	192
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		193
	<b>BalanceTo</b> <BalTo>	[1..1]	±		193
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		193

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **BalanceFromToRule**

The BalanceFrom/Type must be different from the BalanceTo/Type.

On Condition

/BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

/BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

#### 7.4.8.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

*Impacted by:* C12 "DigitalTokenUnitUsageRule"

**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 7.4.8.2 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a Securities Sub balance Type for example restriction identification.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

#### 7.4.8.3 CollateralMonitorAmount <CollMntrAmt>

*Presence:* [0..1]

*Definition:* Value of the collateral available for the delivery settlement process at the account level.

**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 7.4.8.4 PreviouslySettledQuantity <PrevslySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

*Impacted by:* C12 "DigitalTokenUnitUsageRule"

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 7.4.8.5 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

*Impacted by:* C12 "DigitalTokenUnitUsageRule"

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 7.4.8.6 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities were moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 7.4.8.7 AvailableDate <AvlblDt>

*Presence:* [0..1]

*Definition:* Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

**AvailableDate <AvlblDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 7.4.8.8 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C13 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see ["CorporateActionEventType88Choice"](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1441

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 7.4.8.9 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown5"](#) on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1258
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1259

#### 7.4.8.10 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown5"](#) on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1258
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1259

#### 7.4.8.11 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* ["Max350Text"](#) on page 2079

### 7.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C21 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

### **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 **semt.016.001.09**

# **IntraPositionMovementPostingReportV09**

### 8.1 **MessageDefinition Functionality**

#### Scope

The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

:

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementPostingReportV09 MessageDefinition is composed of 6 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

General information related to the report.

##### C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

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

F. FinancialInstrument

Reporting per financial instrument.



## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPstngRpt>	[1..1]		C19, C20, C21	
	<b>Pagination</b> <Pgntn>	[1..1]	±		200
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]	±	C18	200
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		201
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		201
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlIt>	[0..1]	±		202
	<b>FinancialInstrument</b> <FinInstrm>	[0..*]			202
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C14, C15, C16	203
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C17	204
	<b>SubBalance</b> <SubBal>	[1..*]		C6	207
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		208
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		209
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	209
	<b>Identification</b> <Id>	[0..1]	±		210
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±	C12	211
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C12	211
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C12	211
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		212
	<b>BalanceTo</b> <BalTo>	[1..1]	±		212
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		212
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		213
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		213
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C13	213
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		214
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		214
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	214

## 8.3 Constraints

### C1 **ActiveCurrency**

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

### C2 **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 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### 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 **BalanceFromToRule2**

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

### 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 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**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 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C18 ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C19 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C20 SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C21 SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**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.

## 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 (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

### 8.4.2 StatementGeneralDetails <StmtGnIDtls>

*Presence:* [1..1]

*Definition:* General information related to the report.

*Impacted by:* [C18 "ReportNumberRule"](#)

**StatementGeneralDetails <StmntGnlDtls>** contains the following elements (see "Statement80" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1400
	QueryReference <QryRef>	[0..1]	Text		1400
	StatementIdentification <StmntId>	[0..1]	Text		1400
	StatementPeriod <StmntPrd>	[1..1]	±		1401
	Frequency <Frqcy>	[0..1]	±		1401
	UpdateType <UpdTp>	[0..1]	±		1401
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1401

#### Constraints

- **ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

### 8.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

### 8.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 8.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 8.4.6 FinancialInstrument <FinInstrm>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrument <FinInstrm>** contains the following **FinancialInstrumentDetails40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C14, C15, C16	203
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C17	204
	<b>SubBalance</b> <SubBal>	[1..*]		C6	207
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		208
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		209
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	209
	<b>Identification</b> <Id>	[0..1]	±		210
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±	C12	211
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C12	211
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C12	211
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		212
	<b>BalanceTo</b> <BalTo>	[1..1]	±		212
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		212
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		213
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		213
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C13	213
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		214
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrpgAddtlDtls>	[0..1]	Text		214
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	214

#### 8.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments 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 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.



*Impacted by:* C3 "AdditionalDetailsRule", C17 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes112" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1293
	DayCountBasis <DayCntBsis>	[0..1]	±		1293
	RegistrationForm <RegnForm>	[0..1]	±		1294
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1294
	PaymentStatus <PmtSts>	[0..1]	±		1294
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1294
	ClassificationType <ClssfctnTp>	[0..1]	±		1295
	OptionStyle <OptnStyle>	[0..1]	±		1295
	OptionType <OptnTp>	[0..1]	±		1295
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1295
	CouponDate <CpnDt>	[0..1]	Date		1296
	ExpiryDate <XpryDt>	[0..1]	Date		1296
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1296
	MaturityDate <MtrtyDt>	[0..1]	Date		1296
	IssueDate <IssDt>	[0..1]	Date		1296
	NextCallableDate <NxtClblDt>	[0..1]	Date		1296
	PutableDate <PutblDt>	[0..1]	Date		1297
	DatedDate <DtdDt>	[0..1]	Date		1297
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1297
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1297
	CurrentFactor <CurFctr>	[0..1]	Rate		1297
	NextFactor <NxtFctr>	[0..1]	Rate		1297
	InterestRate <IntrstRate>	[0..1]	Rate		1297
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1297
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1298
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1298
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1298
	PoolNumber <PoolNb>	[0..1]	±		1298
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1298
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1299

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1299
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1299
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1299
	ExercisePrice <ExrcPric>	[0..1]	±		1300
	SubscriptionPrice <SbcptPric>	[0..1]	±		1300
	ConversionPrice <ConvsvPric>	[0..1]	±		1300
	StrikePrice <StrkPric>	[0..1]	±		1300
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1301
	ContractSize <CtrctSz>	[0..1]	±	C28	1301
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1301
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1303

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**8.4.6.3 SubBalance <SubBal>**

*Presence:* [1..\*]

*Definition:* Identification of the sub-balance.

*Impacted by:* C6 "BalanceFromToRule2"

**SubBalance <SubBal>** contains the following **IntraPositionDetails57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		208
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		209
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	209
	<b>Identification</b> <Id>	[0..1]	±		210
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±	C12	211
	<b>PreviouslySettledQuantity</b> <PrevlySttldQty>	[0..1]	±	C12	211
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C12	211
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		212
	<b>BalanceTo</b> <BalTo>	[1..1]	±		212
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		212
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		213
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		213
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C13	213
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		214
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		214
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	214

#### Constraints

- **BalanceFromToRule2**

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

On Condition

/IntraPositionMovement[\*]/BalanceTo/Code is present

And /BalanceFrom/Code is present

Following Must be True

/IntraPositionMovement[\*]/BalanceTo/Code Must be different from /BalanceFrom/

Code

#### 8.4.6.3.1 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).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1461
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1461
	Identification <Id>	[0..1]	Text		1462
Or	Country <Ctry>	[1..1]	CodeSet	C3	1462
Or	TypeAndIdentification <TpAndId>	[1..1]			1462
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1462
	Identification <Id>	[1..1]	IdentifierSet	C1	1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

#### 8.4.6.3.2 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities were moved.

**BalanceFrom <BalFr>** contains one of the following elements (see "[SecuritiesBalanceType6Choice](#)" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1268
Or}	Proprietary <Prtry>	[1..1]	±		1270

#### 8.4.6.3.3 IntraPositionMovement <IntraPosMvmnt>

*Presence:* [1..\*]

*Definition:* Intra-position movement(s) having been performed.

*Impacted by:* [C4 "AdditionalDetailsRule"](#)

**IntraPositionMovement <IntraPosMvmnt>** contains the following **IntraPositionMovementDetails19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		210
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±	C12	211
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C12	211
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C12	211
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalld>	[0..1]	±		212
	<b>BalanceTo</b> <BalTo>	[1..1]	±		212
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		212
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		213
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		213
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C13	213
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		214
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrpgAddtlDtls>	[0..1]	Text		214
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	214

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 8.4.6.3.3.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identifications (account owner and/or account servicer) of the intra-position movement.

**Identification <Id>** contains one of the following elements (see "[References72Choice](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		1355
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	Text		1355
Or	<b>PoolIdentification</b> <Poolld>	[1..1]	Text		1355
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxld>	[1..1]	Text		1355
Or	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktlnfrstrctrTxld>	[0..1]	Text		1355
Or}	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[1..1]	Text		1355

**8.4.6.3.3.2 SettledQuantity <SttldQty>***Presence:* [1..1]*Definition:* Quantity of financial instrument effectively settled.*Impacted by:* C12 "DigitalTokenUnitUsageRule"**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**8.4.6.3.3.3 PreviouslySettledQuantity <PrevslySttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument previously settled.*Impacted by:* C12 "DigitalTokenUnitUsageRule"**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**8.4.6.3.3.4 RemainingToBeSettledQuantity <RmngToBeSttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.

Impacted by: C12 "DigitalTokenUnitUsageRule"

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 8.4.6.3.3.5 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a securities sub-balance type for example restriction identification.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

#### 8.4.6.3.3.6 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities were moved.

**BalanceTo <BalTo>** contains one of the following elements (see "SecuritiesBalanceType6Choice" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1268
Or}	Proprietary <Prtry>	[1..1]	±		1270

#### 8.4.6.3.3.7 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities were moved.



**SettlementDate <SttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 8.4.6.3.3.8 AvailableDate <AvlblDt>

*Presence:* [0..1]

*Definition:* Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

**AvailableDate <AvlblDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 8.4.6.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "[ISODatetime](#)" on page 2073

#### 8.4.6.3.3.10 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* [C13 "EventTypeRule"](#)

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "[CorporateActionEventType88Choice](#)" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1441

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 8.4.6.3.3.11 CollateralMonitorAmount <CollMntrAmt>

*Presence:* [0..1]

*Definition:* Value of the collateral available for the delivery settlement process at the account level.

**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 8.4.6.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

#### 8.4.6.3.3.13 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 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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      **semt.017.001.12**

## **SecuritiesTransactionPostingReportV12**

### 9.1      **MessageDefinition Functionality**

#### Scope

SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

This message may be used as a trade date based or a settlement date based statement.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionPostingReportV12 MessageDefinition is composed of 8 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

Provides general information to the report.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

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

F. IntermediaryInformation

Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

G. FinancialInstrumentDetails

Reporting per financial instrument.

H. SubAccountDetails

Details at sub-account level.

## 9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPstngRpt>	[1..1]		C11, C12, C25, C28, C31, C37, C33	
	<b>Pagination</b> <Pgntn>	[1..1]	±		227
	<b>StatementGeneralDetails</b> <StmtGnlDtls>	[1..1]	±	C24	228
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		228
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		229
	<b>BlockChainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		229
	<b>IntermediaryInformation</b> <IntrmyInf>	[0..10]	±		229
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			230
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	232
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		234
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C41	234
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	234
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C35	235
	<b>ClosingBalance</b> <ClsBal>	[0..1]	±	C36	235
	<b>Transaction</b> <Tx>	[1..*]		C16	236
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		238
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		238
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		239
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		239
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		239
	<b>TradIdentification</b> <TradId>	[0..*]	Text		239
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		239
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		239
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		239

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		239
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		240
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		240
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		240
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		240
	<b>ClientReference</b> <ClntRef>	[0..1]	±		240
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		240
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		241
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C23, C39, C40	241
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		245
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		245
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		246
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		246
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	246
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	248
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		248
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		248
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	249
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		249
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		249
	<b>TradeDate</b> <TradDt>	[0..1]	±		249
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		250
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		250
	<b>ValueDate</b> <ValDt>	[0..1]	±		250
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		251
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		251
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	251

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	252
	<b>ReversalIndicator</b> <Rvsllnd>	[0..1]	Indicator		253
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		253
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	253
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C27, C30	254
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		257
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		257
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		257
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		258
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			258
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	260
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		261
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C41	262
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	262
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C35	263
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C36	263
	<b>Transaction</b> <Tx>	[1..*]		C16	264
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		266
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		266
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		267
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		267
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		267
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		267
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		267
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		267
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		267
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		267

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		268
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		268
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		268
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		268
	<b>ClientReference</b> <ClntRef>	[0..1]	±		268
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		268
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		269
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C23, C39, C40	269
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		273
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		273
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		274
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		274
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	274
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		275
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	276
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		276
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		276
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	277
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		277
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		277
	<b>TradeDate</b> <TradDt>	[0..1]	±		277
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		278
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		278
	<b>ValueDate</b> <ValDt>	[0..1]	±		278
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		279
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		279
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	279
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20,	280



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C21, C22	
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		281
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		281
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	281

## 9.3 Constraints

### C1 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.

### C2 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### 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 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

### C5 Country

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

### 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 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C11 FinancialInstrumentDetailsOrSubAccountDetailsRule**

If StatementGeneralDetails/ActivityIndicator is FALSE (No), then FinancialInstrumentDetails and SubAccountDetails must be absent.

```
On Condition
  /StatementGeneralDetails/ActivityIndicator is equal to value 'false'
Following Must be True
  /SubAccountDetails[*] Must be absent
And    /FinancialInstrumentDetails[*] Must be absent
```

*This constraint is defined at the MessageDefinition level.*

**C12 FinancialInstrumentDetailsReportingRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is FALSE (No), then FinancialInstrumentDetails must be present and Sub Account Details must be absent.

```
On Condition
  /StatementGeneralDetails/SubAccountIndicator is equal to value 'false'
And    /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
  /SubAccountDetails[*] Must be absent
And    /FinancialInstrumentDetails[*] Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 ISINGuideline**

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

**C14 ISINPresenceRule**

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

**C15 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.

**C16 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C17 NumberRule**

If Number is negative, then Sign must be present.

**C18 OtherIdentificationPresenceRule**

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

**C19 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C20 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C21 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C22 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C23 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

**C24 ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C25 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C26 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C27 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C28 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C29 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C30 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C31 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
     /SafekeepingAccount Must be present  
     Or     /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C32 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C33 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C34 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C35 ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**C36 ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**C37 SubAccountDetailsFinancialInstrumentPresenceRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and FinancialInstrumentDetails must be absent.

On Condition  
     /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'  
     And     /StatementGeneralDetails/ActivityIndicator is equal to value 'true'  
 Following Must be True  
     /SubAccountDetails[\*] Must be present  
     And     /FinancialInstrumentDetails[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C38 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.

**C39 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

#### **C40 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### C41 ValueRule

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

## 9.4.2 StatementGeneralDetails <StmtGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information to the report.

*Impacted by:* C24 "ReportNumberRule"

**StatementGeneralDetails <StmtGnlDtls>** contains the following elements (see "Statement79" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1402
	QueryReference <QryRef>	[0..1]	Text		1402
	StatementIdentification <StmtId>	[0..1]	Text		1403
	StatementPeriod <StmtPrd>	[1..1]	±		1403
	Frequency <Frqcy>	[0..1]	±		1403
	UpdateType <UpdTp>	[0..1]	±		1403
	StatementBasis <StmtBsis>	[1..1]	±		1403
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1404
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1404

### Constraints

- **ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

## 9.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548



## 9.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount36](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1191
	Type <Tp>	[0..1]	±		1192
	Name <Nm>	[0..1]	Text		1192
	Designation <Dsgnt>	[0..1]	Text		1192

## 9.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet4](#)" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1421
	Type <Tp>	[0..1]	±		1421
	Name <Nm>	[0..1]	Text		1421
	Designation <Dsgnt>	[0..1]	Text		1421

## 9.4.6 IntermediaryInformation <IntrmyInf>

*Presence:* [0..10]

*Definition:* Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**IntermediaryInformation <IntrmyInf>** contains the following elements (see "[Intermediary44](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	Role <Role>	[0..1]	±		1528
	Account <Acct>	[0..1]	±		1529

## 9.4.7 FinancialInstrumentDetails <FinInstrmDtls>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrumentDetails <FinInstrmDtls>** contains the following **FinancialInstrumentDetails41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	232
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		234
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C41	234
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	234
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C35	235
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C36	235
	<b>Transaction</b> <Tx>	[1..*]		C16	236
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		238
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		238
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		239
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		239
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		239
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		239
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		239
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		239
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		239
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		239
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		240
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		240
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		240
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		240
	<b>ClientReference</b> <ClntRef>	[0..1]	±		240
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		240
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		241

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C23, C39, C40	241
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		245
	<b>SettlementTransactionOrCorporateActionEvent</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		245
	<b>SecuritiesMovementType</b> <ScetiesMvmntTp>	[1..1]	CodeSet		246
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		246
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	246
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	248
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		248
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		248
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	249
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		249
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		249
	<b>TradeDate</b> <TradDt>	[0..1]	±		249
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		250
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		250
	<b>ValueDate</b> <ValDt>	[0..1]	±		250
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		251
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		251
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	251
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	252
	<b>ReversalIndicator</b> <Rvsllnd>	[0..1]	Indicator		253
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		253
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	253

#### 9.4.7.1 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", C13 "ISINGuideline", C14 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"*

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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
```

### 9.4.7.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument72](#)" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1315
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1315
	ClassType <ClsTp>	[0..1]	Text		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ClassificationType <ClssfctnTp>	[0..1]	±		1316

### 9.4.7.3 PriceDetails <PricDtls>

*Presence:* [0..1]

*Definition:* Information regarding the price of the instrument.

*Impacted by:* C41 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation21](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1575
	ValueType <ValTp>	[1..1]	±		1575
	Value <Val>	[1..1]	±		1576
	SourceOfPrice <SrcOfPric>	[0..1]	±		1576
	QuotationDate <QtnDt>	[0..1]	±		1576

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

### 9.4.7.4 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:* C32 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 9.4.7.5 OpeningBalance <OpngBal>

*Presence:* [0..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

*Impacted by:* [C35 "ShortLongDefaultRule"](#)

**OpeningBalance <OpngBal>** contains the following elements (see "[OpeningBalance5](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1253
	OpeningBalance <OpngBal>	[1..1]	±		1253

#### Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

### 9.4.7.6 ClosingBalance <ClsgBal>

*Presence:* [0..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

*Impacted by:* [C36 "ShortLongDefaultRule"](#)

**ClosingBalance <ClsgBal>** contains the following elements (see "[ClosingBalance5](#)" on page 1248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1249
	ClosingBalance <ClsgBal>	[1..1]	±		1249

**Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**9.4.7.7 Transaction <Tx>**

*Presence:* [1..\*]

*Definition:* Transaction details.

*Impacted by:* C16 "NoAccountOwnerTransactionIdentificationRule"



Transaction &lt;Tx&gt; contains the following Transaction123 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		238
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		238
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		239
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		239
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		239
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		239
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		239
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		239
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		239
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		239
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		240
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		240
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		240
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		240
	<b>ClientReference</b> <ClntRef>	[0..1]	±		240
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		240
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		241
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C23, C39, C40	241
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		245
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		245
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		246
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		246
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	246
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	248
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		248
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	249
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		249
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		249
	<b>TradeDate</b> <TradDt>	[0..1]	±		249
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		250
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		250
	<b>ValueDate</b> <ValDt>	[0..1]	±		250
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		251
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		251
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	251
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	252
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		253
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		253
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	253

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**9.4.7.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.5 ProcessorTransactionIdentification <PrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

**9.4.7.7.7 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.8 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.9 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

**9.4.7.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification  
<TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### 9.4.7.7.11 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 2079

#### 9.4.7.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

#### 9.4.7.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

#### 9.4.7.7.14 MasterReference <MstrRef>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

*Datatype:* "Max35Text" on page 2079

#### 9.4.7.7.15 ClientReference <ClntRef>

*Presence:* [0..1]

*Definition:* Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

**ClientReference <ClntRef>** contains the following elements (see "AdditionalReference10" on page 1356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1356
	ReferenceIssuer <RefIssr>	[0..1]	±		1356
	MessageName <MsgNm>	[0..1]	Text		1356

#### 9.4.7.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

*Presence:* [0..1]

*Definition:* Unique technical identifier for the instance of the leg within a switch.

*Datatype:* "Max35Text" on page 2079

#### **9.4.7.7.17 AccountServicerLegIdentification <AcctSvcrLegId>**

*Presence:* [0..1]

*Definition:* Unique identifier for the instance of the leg execution within a switch confirmation.

*Datatype:* "Max35Text" on page 2079

#### **9.4.7.7.18 TransactionDetails <TxDtls>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C2 "AdditionalDetailsRule", C23 "PostingAmountRule", C39 "TwoLegTransactionOpeningClosing1Rule", C40 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails154** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		245
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		245
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		246
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		246
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	246
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	248
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		248
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		248
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	249
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		249
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		249
	<b>TradeDate</b> <TradDt>	[0..1]	±		249
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		250
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		250
	<b>ValueDate</b> <ValDt>	[0..1]	±		250
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		251
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		251
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	251
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	252
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		253
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		253

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition  
 /Payment is equal to value 'AgainstPaymentSettlement'  
 Following Must be True  
 /PostingAmount Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy



SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 9.4.7.7.18.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1917
Or}	Proprietary <Prtry>	[1..1]	±		1917

#### 9.4.7.7.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent31Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1433
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1433

#### 9.4.7.7.18.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

#### 9.4.7.7.18.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 9.4.7.7.18.5 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C4 "CashClearingSystemRule", C34 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails190" on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1714
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1714
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1714
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1715
	Registration <Regn>	[0..1]	±		1715
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1715
	CashClearingSystem <CshClrSys>	[0..1]	±		1715
	TaxCapacity <TaxCpcty>	[0..1]	±		1716
	RepurchaseType <RpTp>	[0..1]	±		1716
	MarketClientSide <MktClntSd>	[0..1]	±		1716
	BlockTrade <BlckTrad>	[0..1]	±		1716
	LegalRestrictions <LglRstrctns>	[0..1]	±		1717
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1717
	NettingEligibility <NetgElgblty>	[0..1]	±		1717
	CCPEligibility <CCPElgblty>	[0..1]	±		1717
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1718
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1718

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 9.4.7.7.18.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 9.4.7.7.18.7 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:* [C32 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 9.4.7.7.18.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 9.4.7.7.18.9 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 9.4.7.7.18.10 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C17 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 9.4.7.7.18.11 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection3](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1196
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1196

#### 9.4.7.7.18.12 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 9.4.7.7.18.13 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 9.4.7.7.18.14 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 9.4.7.7.18.15 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["SettlementDate17Choice"](#) on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 9.4.7.7.18.16 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**ValueDate <ValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**9.4.7.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 2073**9.4.7.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 2073**9.4.7.7.18.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.7.7.18.20 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```



- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.7.7.18.21 ReversalIndicator <RvslInd>

*Presence:* [0..1]

*Definition:* Indicates whether it is the reversal of a previously reported movement.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 9.4.7.7.18.22 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which cannot be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 2079

#### 9.4.7.7.19 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C38 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

**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.

## 9.4.8 SubAccountDetails <SubAcctDtls>

*Presence:* [0..\*]

*Definition:* Details at sub-account level.

*Impacted by:* C27 "SafekeepingAccountOrBlockChainAddress1Rule", C30 "SafekeepingAccountOrBlockChainAddress2Rule"

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccountIdentification64** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		257
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		257
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		257
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		258
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			258
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	260
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		261
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C41	262
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	262
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C35	263
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C36	263
	<b>Transaction</b> <Tx>	[1..*]		C16	264
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		266
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		266
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		267
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		267
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		267
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		267
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		267
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		267
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		267
	<b>TripartyAgentServiceProviderCollateralTransaction Identification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		267
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		268
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		268
	<b>TripartyAgentServiceProviderCollateralInstruction Identification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		268

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		268
	<b>ClientReference</b> <ClntRef>	[0..1]	±		268
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		268
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		269
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C23, C39, C40	269
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		273
	<b>SettlementTransactionOrCorporateActionEventTy</b> <b>pe</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		273
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		274
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		274
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	274
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		275
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	276
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		276
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		276
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	277
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		277
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		277
	<b>TradeDate</b> <TradDt>	[0..1]	±		277
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		278
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		278
	<b>ValueDate</b> <ValDt>	[0..1]	±		278
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		279
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		279
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	279
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	280
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		281
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	281

**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

**9.4.8.1 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

**9.4.8.2 SafekeepingAccount <SfkpgAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount25](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1194
	Type <Tp>	[0..1]	±		1194
	Name <Nm>	[0..1]	Text		1194

**9.4.8.3 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 <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet2" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1423

#### 9.4.8.4 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 2075):

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

#### 9.4.8.5 FinancialInstrumentDetails <FinInstrmDtls>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrumentDetails <FinInstrmDtls>** contains the following **FinancialInstrumentDetails41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	260
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		261
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C41	262
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	262
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C35	263
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C36	263
	<b>Transaction</b> <Tx>	[1..*]		C16	264
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		266
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		266
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		267
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		267
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		267
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		267
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		267
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		267
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		267
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		267
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		268
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		268
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		268
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		268
	<b>ClientReference</b> <ClntRef>	[0..1]	±		268
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		268
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C23, C39, C40	269
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		273
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		273
	<b>SecuritiesMovementType</b> <ScetiesMvmntTp>	[1..1]	CodeSet		274
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		274
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	274
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		275
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	276
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		276
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		276
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	277
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		277
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		277
	<b>TradeDate</b> <TradDt>	[0..1]	±		277
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		278
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		278
	<b>ValueDate</b> <ValDt>	[0..1]	±		278
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		279
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		279
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	279
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	280
	<b>ReversalIndicator</b> <Rvsllnd>	[0..1]	Indicator		281
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		281
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	281

#### 9.4.8.5.1 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", C13 "ISINGuideline", C14 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <Othrlid>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

#### 9.4.8.5.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument72" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <Splmtryld>	[0..1]	Text		1315
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1315
	ClassType <ClsTp>	[0..1]	Text		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ClassificationType <ClssfctnTp>	[0..1]	±		1316

#### 9.4.8.5.3 PriceDetails <PricDtls>

*Presence:* [0..1]

*Definition:* Information regarding the price of the instrument.

*Impacted by:* C41 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation21" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1575
	ValueType <ValTp>	[1..1]	±		1575
	Value <Val>	[1..1]	±		1576
	SourceOfPrice <SrcOfPric>	[0..1]	±		1576
	QuotationDate <QtnDt>	[0..1]	±		1576

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 9.4.8.5.4 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:* C32 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 9.4.8.5.5 OpeningBalance <OpngBal>

*Presence:* [0..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

*Impacted by:* [C35 "ShortLongDefaultRule"](#)

**OpeningBalance <OpngBal>** contains the following elements (see "[OpeningBalance5](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1253
	OpeningBalance <OpngBal>	[1..1]	±		1253

#### Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### 9.4.8.5.6 ClosingBalance <ClsgBal>

*Presence:* [0..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

*Impacted by:* [C36 "ShortLongDefaultRule"](#)

**ClosingBalance <ClsgBal>** contains the following elements (see "[ClosingBalance5](#)" on page 1248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1249
	ClosingBalance <ClsgBal>	[1..1]	±		1249

**Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**9.4.8.5.7 Transaction <Tx>**

*Presence:* [1..\*]

*Definition:* Transaction details.

*Impacted by:* C16 "NoAccountOwnerTransactionIdentificationRule"

Transaction &lt;Tx&gt; contains the following Transaction123 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		266
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		266
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		267
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		267
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		267
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		267
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		267
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		267
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		267
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		267
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		268
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		268
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		268
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		268
	<b>ClientReference</b> <ClntRef>	[0..1]	±		268
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		268
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		269
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C23, C39, C40	269
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		273
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		273
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		274
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		274
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	274
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		275
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	276
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		276

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		276
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	277
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		277
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		277
	<b>TradeDate</b> <TradDt>	[0..1]	±		277
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		278
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		278
	<b>ValueDate</b> <ValDt>	[0..1]	±		278
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		279
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		279
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	279
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	280
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		281
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		281
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C38	281

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 9.4.8.5.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 9.4.8.5.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.5 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

**9.4.8.5.7.7 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.8 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.9 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification  
<TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### 9.4.8.5.7.11 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 2079

#### 9.4.8.5.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

#### 9.4.8.5.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

#### 9.4.8.5.7.14 MasterReference <MstrRef>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

*Datatype:* "Max35Text" on page 2079

#### 9.4.8.5.7.15 ClientReference <ClntRef>

*Presence:* [0..1]

*Definition:* Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

**ClientReference <ClntRef>** contains the following elements (see "AdditionalReference10" on page 1356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1356
	ReferenceIssuer <RefIssr>	[0..1]	±		1356
	MessageName <MsgNm>	[0..1]	Text		1356

#### 9.4.8.5.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

*Presence:* [0..1]

*Definition:* Unique technical identifier for the instance of the leg within a switch.

*Datatype:* "Max35Text" on page 2079



**9.4.8.5.7.17 AccountServicerLegIdentification <AcctSvcrLegId>**

*Presence:* [0..1]

*Definition:* Unique identifier for the instance of the leg execution within a switch confirmation.

*Datatype:* "Max35Text" on page 2079

**9.4.8.5.7.18 TransactionDetails <TxDtls>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C2 "AdditionalDetailsRule", C23 "PostingAmountRule", C39  
"TwoLegTransactionOpeningClosing1Rule", C40 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails154** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		273
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		273
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		274
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		274
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C34	274
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		275
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C32	276
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		276
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		276
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C17	277
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		277
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		277
	<b>TradeDate</b> <TradDt>	[0..1]	±		277
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		278
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		278
	<b>ValueDate</b> <ValDt>	[0..1]	±		278
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		279
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		279
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	279
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	280
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		281
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		281

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition  
 /Payment is equal to value 'AgainstPaymentSettlement'  
 Following Must be True  
 /PostingAmount Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 9.4.8.5.7.18.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1917
Or}	Proprietary <Prtry>	[1..1]	±		1917

#### 9.4.8.5.7.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent31Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1433
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1433

#### 9.4.8.5.7.18.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

#### 9.4.8.5.7.18.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 9.4.8.5.7.18.5 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C4 "CashClearingSystemRule", C34 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails190" on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1714
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1714
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1714
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1715
	Registration <Regn>	[0..1]	±		1715
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1715
	CashClearingSystem <CshClrSys>	[0..1]	±		1715
	TaxCapacity <TaxCpcty>	[0..1]	±		1716
	RepurchaseType <RpTp>	[0..1]	±		1716
	MarketClientSide <MktClntSd>	[0..1]	±		1716
	BlockTrade <BlckTrad>	[0..1]	±		1716
	LegalRestrictions <LglRstrctns>	[0..1]	±		1717
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1717
	NettingEligibility <NetgElgblty>	[0..1]	±		1717
	CCPEligibility <CCPElgblty>	[0..1]	±		1717
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1718
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1718

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 9.4.8.5.7.18.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 9.4.8.5.7.18.7 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:* [C32 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 9.4.8.5.7.18.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 9.4.8.5.7.18.9 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.



**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 9.4.8.5.7.18.10 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C17 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 9.4.8.5.7.18.11 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection3](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1196
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1196

#### 9.4.8.5.7.18.12 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 9.4.8.5.7.18.13 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 9.4.8.5.7.18.14 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 9.4.8.5.7.18.15 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["SettlementDate17Choice"](#) on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 9.4.8.5.7.18.16 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**ValueDate <ValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**9.4.8.5.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODateTime" on page 2073**9.4.8.5.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODateTime" on page 2073**9.4.8.5.7.18.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.8.5.7.18.20 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.8.5.7.18.21 ReversalIndicator <RvslInd>

*Presence:* [0..1]

*Definition:* Indicates whether it is the reversal of a previously reported movement.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 9.4.8.5.7.18.22 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which cannot be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 2079

#### 9.4.8.5.7.19 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C38 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

# 10      **semt.018.001.13**

## **SecuritiesTransactionPendingReportV13**

### 10.1    **MessageDefinition Functionality**

#### Scope

SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The statement may also include future settlement or forward transactions which have become binding on the account owner.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionPendingReportV13 MessageDefinition is composed of 7 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

Provides general information to the report.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

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

F. Status

Status information.

G. Transactions

Details of the transactions reported.

## 10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPdgRpt>	[1..1]		C31, C33, C35, C37	
	<b>Pagination</b> <Pgntn>	[1..1]	±		294
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]	±	C30	294
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		295
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		295
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		295
	<b>Status</b> <Sts>	[0..*]			296
	<b>StatusAndReason</b> <StsAndRsn>	[1..1]		C26, C39	298
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		299
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		299
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		300
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C27	300
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		301
	<b>Transaction</b> <Tx>	[0..*]		C19	301
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		303
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		303
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxld>	[0..1]	Text		303
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfstrctrTxld>	[0..1]	Text		304
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		304
	<b>TradeIdentification</b> <Tradld>	[0..*]	Text		304
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		304
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		304
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		304
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		304
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxld>	[0..1]	Text		305
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrld>	[0..1]	Text		305



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		305
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	305
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		310
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		310
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		310
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		310
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	311
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkgPlc>	[0..1]	±	C36	312
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		312
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	313
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		314
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		314
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		314
	<b>TradeDate</b> <TradDt>	[0..1]	±		315
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		315
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		315
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		315
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		316
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		316
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		316
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	316
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	317
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		318

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	319
	<b>Transactions</b> <TxS>	[0..*]		C20	319
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		321
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		322
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		322
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		322
	<b>ProcessorTransactionIdentification</b> <ProrTxId>	[0..1]	Text		322
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		322
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		322
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		322
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		322
	<b>TripartyAgentServiceProviderCollateralTransactionIdentific ation</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		323
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		323
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		323
	<b>TripartyAgentServiceProviderCollateralInstructionIdentificat ion</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		323
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	323
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		328
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		328
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		328
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		328
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	329
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		330
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C36	330
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		330
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	331

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		332
	<b>PartiallyReleasedQuantity</b> <PrtyRlsdQty>	[0..1]	±		332
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		332
	<b>TradeDate</b> <TradDt>	[0..1]	±		333
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		333
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		333
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		334
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		334
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		334
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		334
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C22, C23, C24, C25	334
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	335
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		336
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	337
	<b>StatusAndReason</b> <StsAndRsn>	[0..*]		C26, C39	337
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		338
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		338
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		338
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C27	339
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		339

## 10.3 Constraints

### C1 ActiveCurrency

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

### C2 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C4 AdditionalReasonInformationRule**

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

**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 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**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 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

**C11 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 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).

**C14 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C15 ISINGuideline**

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

**C16 ISINPresenceRule**

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

**C17 LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C18 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.

**C19 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C20 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C21 OtherIdentificationPresenceRule**

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

**C22 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C23 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C24 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C25 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C26 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C27 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C28 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

**C29 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C30 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C31 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C32 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C33 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C34 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C35 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
     /SafekeepingAccount Must be present  
     Or     /BlockchainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

### **C36 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

### **C37 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

### **C38 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### **C39 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

### **C40 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.

### **C41 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).



**C42 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 10.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

### 10.4.2 StatementGeneralDetails <StmtGnIDtls>

*Presence:* [1..1]

*Definition:* Provides general information to the report.

*Impacted by:* C30 "ReportNumberRule"

**StatementGeneralDetails <StmtGnIDtls>** contains the following elements (see "[Statement64](#)" on page 1389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1390
	QueryReference <QryRef>	[0..1]	Text		1390
	StatementIdentification <StmtId>	[0..1]	Text		1390
	StatementDateTime <StmtDtTm>	[1..1]	±		1391
	Frequency <Frqcy>	[0..1]	±		1391
	UpdateType <UpdTp>	[0..1]	±		1391
	StatementStructure <StmtStr>	[1..1]	CodeSet		1391
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1392

#### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

### 10.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 10.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

### 10.4.5 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 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 10.4.6      **Status <Sts>**

*Presence:* [0..\*]

*Definition:* Status information.

**Status <Sts>** contains the following **StatusAndReason44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusAndReason</b> <StsAndRsn>	[1..1]		C26, C39	298
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		299
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		299
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		300
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C27	300
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		301
	<b>Transaction</b> <Tx>	[0..*]		C19	301
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		303
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		303
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		303
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		304
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		304
	<b>Tradeldentification</b> <Tradld>	[0..*]	Text		304
	<b>Poolldentification</b> <Poolld>	[0..1]	Text		304
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		304
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		304
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		304
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		305
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrld>	[0..1]	Text		305
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		305
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	305
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		310
	<b>SettlementTransactionOrCorporateActionEvent Type</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		310
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		310
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	311
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C36	312
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		312
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	313
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		314
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		314
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		314
	<b>TradeDate</b> <TradDt>	[0..1]	±		315
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		315
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		315
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		315
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		316
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		316
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		316
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C22, C23, C24, C25	316
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	317
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		318
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	319

#### 10.4.6.1 StatusAndReason <StsAndRsn>

*Presence:* [1..1]

*Definition:* Status and reason for the transaction.

*Impacted by:* C26 "PendingToFailingRule", C39 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains one of the following **Status38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		299
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		299
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		300
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C27	300
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		301

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

#### 10.4.6.1.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 10.4.6.1.2 MatchingStatus <MtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

#### 10.4.6.1.3 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

#### 10.4.6.1.4 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* [C27 "PendingToFailingRule"](#)



**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus30Choice" on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1781
Or	Failing <FIng>	[1..1]	±		1781
Or}	Proprietary <Prtry>	[1..1]	±		1782

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 10.4.6.1.5 InstructionProcessingStatus <InstrPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following elements (see "InstructionProcessingStatus42Choice" on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1819
Or	CancellationRequested <CxlReqd>	[1..1]	±	C7	1820
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1820
Or	Cancelled <Canc>	[1..1]	±		1820
Or	Generated <Gnrtd>	[1..1]			1821
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1821
Or}	Reason <Rsn>	[1..*]	±		1821
Or	Repair <Rpr>	[1..1]	±		1822
Or	PendingCancellation <PdgCxl>	[1..1]	±		1822
Or}	ModificationRequested <ModReqd>	[1..1]	±	C7	1822

#### 10.4.6.2 Transaction <Tx>

*Presence:* [0..\*]

*Definition:* Details of the transactions reported.

*Impacted by:* C19 "NoAccountOwnerTransactionIdentificationRule"

Transaction &lt;Tx&gt; contains the following Transaction122 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		303
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		303
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		303
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		304
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		304
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		304
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		304
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		304
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		304
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		304
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		305
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		305
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		305
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	305
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		310
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		310
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		310
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		310
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	311
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C36	312
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		312
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	313

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		314
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		314
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		314
	<b>TradeDate</b> <TradDt>	[0..1]	±		315
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		315
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		315
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		315
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		316
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		316
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		316
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	316
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	317
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		318
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	319

**Constraints**

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**10.4.6.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

**10.4.6.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**10.4.6.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.5 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### **10.4.6.2.7 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.8 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.9 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.11 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 2079

#### **10.4.6.2.12 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

#### **10.4.6.2.14 TransactionDetails <TxDtIs>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C17 "LateDeliveryDateRule", C28 "PostingAmountRule", C29 "ReceivingParty1Rule", C41 "TwoLegTransactionOpeningClosing1Rule", C42 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		310
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		310
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		310
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		310
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	311
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C36	312
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		312
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	313
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		314
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		314
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		314
	<b>TradeDate</b> <TradDt>	[0..1]	±		315
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		315
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		315
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		315
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		316
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		316
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		316
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C22, C23, C24, C25	316
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C22, C23, C24, C25	317
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		318
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	319

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

```
On Condition
  /SecuritiesMovementType is equal to value 'Receive'
Following Must be True
  /DeliveringSettlementParties/Party1 Must be present
```

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

```
On Condition
  /Payment is equal to value 'AgainstPaymentSettlement'
Following Must be True
  /PostingAmount Must be present
```

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

```
On Condition
  /SecuritiesMovementType is equal to value 'Delivery'
Following Must be True
  /ReceivingSettlementParties/Party1 Must be present
```

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)



Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 10.4.6.2.14.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1917
Or}	Proprietary <Prtry>	[1..1]	±		1917

#### 10.4.6.2.14.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent30Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1432
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1432

#### 10.4.6.2.14.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

#### 10.4.6.2.14.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 10.4.6.2.14.5 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C6 "CashClearingSystemRule", C38 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails184" on page 1654 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1655
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1656
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1656
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1656
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1656
	Registration <Regn>	[0..1]	±		1657
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1657
	CashClearingSystem <CshClrSys>	[0..1]	±		1657
	TaxCapacity <TaxCpcty>	[0..1]	±		1658
	RepurchaseType <RpTp>	[0..1]	±		1658
	MarketClientSide <MktClntSd>	[0..1]	±		1658
	BlockTrade <BlckTrad>	[0..1]	±		1658
	LegalRestrictions <LglRstrctns>	[0..1]	±		1659
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1659
	NettingEligibility <NetgElgblty>	[0..1]	±		1659
	CCPEligibility <CCPElgbly>	[0..1]	±		1659
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1660
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1660

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**10.4.6.2.14.6 PlaceOfTrade <PlcOfTrad>**

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

**10.4.6.2.14.7 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 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

**10.4.6.2.14.8 PlaceOfClearing <PlcOfClr>**

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 10.4.6.2.14.9 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C15 "ISINGuideline"](#), [C16 "ISINPresenceRule"](#), [C21 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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

#### 10.4.6.2.14.10 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "Quantity51Choice" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 10.4.6.2.14.11 PartiallyReleasedQuantity <PrtlyRlsdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument to be released.

**PartiallyReleasedQuantity <PrtlyRlsdQty>** contains one of the following elements (see "Quantity51Choice" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 10.4.6.2.14.12 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "AmountAndDirection51" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

**10.4.6.2.14.13 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

**10.4.6.2.14.14 ExpectedSettlementDate <XpctdSttlmDt>***Presence:* [0..1]*Definition:* Date/time at which the sender expects settlement.**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**10.4.6.2.14.15 SettlementDate <SttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

**10.4.6.2.14.16 LateDeliveryDate <LateDlrvyDt>***Presence:* [0..1]*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 10.4.6.2.14.17 ExpectedValueDate <XpctdValDt>

*Presence:* [0..1]

*Definition:* For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 10.4.6.2.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* ["ISODatetime"](#) on page 2073

#### 10.4.6.2.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* ["ISODatetime"](#) on page 2073

#### 10.4.6.2.14.20 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C22 "Party2PresenceRule"](#), [C23 "Party3PresenceRule"](#), [C24 "Party4PresenceRule"](#), [C25 "Party5PresenceRule"](#)



**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 10.4.6.2.14.21 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by: C22 "Party2PresenceRule", C23 "Party3PresenceRule", C24 "Party4PresenceRule", C25 "Party5PresenceRule"*

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 10.4.6.2.14.22 TransactionAdditionalDetails <TxAddtlDtls>

*Presence: [0..1]*

*Definition:* Provides additional details on the transaction which cannot be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

#### 10.4.6.2.14.23 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C40 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

## 10.4.7 Transactions <Txs>

*Presence:* [0..\*]

*Definition:* Details of the transactions reported.

*Impacted by:* C20 "NoAccountOwnerTransactionIdentificationRule"

**Transactions <Txs>** contains the following **Transaction121** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		321
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		322
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		322
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		322
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		322
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		322
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		322
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		322
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		322
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		323
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		323
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		323
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		323
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	323
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		328
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		328
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		328
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		328
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	329
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		330
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C36	330
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		330
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		332
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		332
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		332
	<b>TradeDate</b> <TradDt>	[0..1]	±		333
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		333
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		333
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		334
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		334
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		334
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		334
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	334
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	335
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		336
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	337
	<b>StatusAndReason</b> <StsAndRsn>	[0..*]		C26, C39	337
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		338
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		338
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		338
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C27	339
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		339

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**10.4.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

**10.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**10.4.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**10.4.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**10.4.7.5 ProcessorTransactionIdentification <PcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**10.4.7.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

**10.4.7.7 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

**10.4.7.8 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

**10.4.7.9 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

#### **10.4.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### **10.4.7.11 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 2079

#### **10.4.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

#### **10.4.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

#### **10.4.7.14 TransactionDetails <TxDtIs>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C17 "LateDeliveryDateRule", C28 "PostingAmountRule", C29 "ReceivingParty1Rule", C41 "TwoLegTransactionOpeningClosing1Rule", C42 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		328
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		328
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		328
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		328
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C6, C38	329
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		330
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C36	330
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		330
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	331
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		332
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		332
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		332
	<b>TradeDate</b> <TradDt>	[0..1]	±		333
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		333
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		333
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		334
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		334
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		334
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		334
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C22, C23, C24, C25	334
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C22, C23, C24, C25	335
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		336
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	337



**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

```
On Condition
  /SecuritiesMovementType is equal to value 'Receive'
Following Must be True
  /DeliveringSettlementParties/Party1 Must be present
```

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

```
On Condition
  /Payment is equal to value 'AgainstPaymentSettlement'
Following Must be True
  /PostingAmount Must be present
```

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

```
On Condition
  /SecuritiesMovementType is equal to value 'Delivery'
Following Must be True
  /ReceivingSettlementParties/Party1 Must be present
```

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 10.4.7.14.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1917
Or}	Proprietary <Prtry>	[1..1]	±		1917

#### 10.4.7.14.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent30Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1432
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1432

#### 10.4.7.14.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

#### 10.4.7.14.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 10.4.7.14.5 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C6 "CashClearingSystemRule", C38 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails184" on page 1654 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1655
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1656
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1656
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1656
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1656
	Registration <Regn>	[0..1]	±		1657
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1657
	CashClearingSystem <CshClrSys>	[0..1]	±		1657
	TaxCapacity <TaxCpcty>	[0..1]	±		1658
	RepurchaseType <RpTp>	[0..1]	±		1658
	MarketClientSide <MktClntSd>	[0..1]	±		1658
	BlockTrade <BlckTrad>	[0..1]	±		1658
	LegalRestrictions <LglRstrctns>	[0..1]	±		1659
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1659
	NettingEligibility <NetgElgblty>	[0..1]	±		1659
	CCPEligibility <CCPElgbly>	[0..1]	±		1659
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1660
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1660

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**10.4.7.14.6 PlaceOfTrade <PlcOfTrad>**

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

**10.4.7.14.7 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 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

**10.4.7.14.8 PlaceOfClearing <PlcOfClr>**

*Presence:* [0..1]

**Definition:** Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 10.4.7.14.9 FinancialInstrumentIdentification <FinInstrmId>

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

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

**Impacted by:** [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C15 "ISINGuideline"](#), [C16 "ISINPresenceRule"](#), [C21 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

#### 10.4.7.14.10 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 10.4.7.14.11 PartiallyReleasedQuantity <PrtlyRlsdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument to be released.

**PartiallyReleasedQuantity <PrtlyRlsdQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 10.4.7.14.12 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.



**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

#### 10.4.7.14.13 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 10.4.7.14.14 ExpectedSettlementDate <XpctdSttlmDt>

*Presence:* [0..1]

*Definition:* Date/time at which the sender expects settlement.

**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 10.4.7.14.15 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

**10.4.7.14.16 LateDeliveryDate <LateDlvryDt>***Presence:* [0..1]*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**10.4.7.14.17 ExpectedValueDate <XpctdValDt>***Presence:* [0..1]*Definition:* For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**10.4.7.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 2073**10.4.7.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 2073**10.4.7.14.20 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C22 "Party2PresenceRule", C23 "Party3PresenceRule", C24 "Party4PresenceRule", C25 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 10.4.7.14.21 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by: C22 "Party2PresenceRule", C23 "Party3PresenceRule", C24 "Party4PresenceRule", C25 "Party5PresenceRule"*

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 10.4.7.14.22 TransactionAdditionalDetails <TxAddtlDtls>

*Presence: [0..1]*

*Definition:* Provides additional details on the transaction which cannot be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

#### 10.4.7.14.23 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C40 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

#### 10.4.7.15 StatusAndReason <StsAndRsn>

*Presence:* [0..\*]

*Definition:* Status and reason for the transaction.

*Impacted by:* C26 "PendingToFailingRule", C39 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains one of the following **Status38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		338
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		338
Or	<b>InferredMatchingStatus</b> <IfrdMtchgSts>	[1..1]	±		338
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C27	339
Or}	<b>InstructionProcessingStatus</b> <InstrPrdgSts>	[1..1]	±		339

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

**10.4.7.15.1 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**10.4.7.15.2 MatchingStatus <MtchgSts>**

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

**10.4.7.15.3 InferredMatchingStatus <lfrrdMtchgSts>**

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpcedRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

#### 10.4.7.15.4 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C27 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus30Choice" on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1781
Or	Failing <Fng>	[1..1]	±		1781
Or}	Proprietary <Prtry>	[1..1]	±		1782

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 10.4.7.15.5 InstructionProcessingStatus <InstrPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following elements (see "InstructionProcessingStatus42Choice" on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1819
Or	CancellationRequested <CxlReqd>	[1..1]	±	C7	1820
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1820
Or	Cancelled <Canc>	[1..1]	±		1820
Or	Generated <Gnrtd>	[1..1]			1821
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1821
Or}	Reason <Rsn>	[1..*]	±		1821
Or	Repair <Rpr>	[1..1]	±		1822
Or	PendingCancellation <PdgCxl>	[1..1]	±		1822
Or}	ModificationRequested <ModReqd>	[1..1]	±	C7	1822



# 11 semt.019.001.10 SecuritiesSettlementTransactionAllegementR eportV10

## 11.1 MessageDefinition Functionality

### Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.

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.

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionAllegementReportV10 MessageDefinition is composed of 6 MessageBuildingBlocks:

#### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

#### B. StatementGeneralDetails

General information related to the report.

#### C. AccountOwner

Party that legally owns the account.

#### D. SafekeepingAccount

Account to or from which a securities entry is made.

#### E. BlockchainAddressOrWallet

---

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

F. AllegementDetails

Details of the allegement.

## 11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlTxAllgmtRpt>	[1..1]		C5, C6, C7, C35, C37, C39	
	<b>Pagination</b> <Pgntn>	[1..1]	±		352
	<b>StatementGeneralDetails</b> <StmtGnlDtls>	[1..1]	±	C34	353
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		353
	<b>SafekeepingAccount</b> <SkpgAcct>	[0..1]	±		353
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		354
	<b>AllegementDetails</b> <AllgmtDtls>	[0..*]		C14, C24, C33, C42, C47, C48, C49	354
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[0..1]	Text		360
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		360
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		360
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		360
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		360
	<b>Tradeldentification</b> <Tradld>	[0..*]	Text		360
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		361
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		361
	<b>CollateralTransactionIdentification</b> <CollTxld>	[0..*]	Text		361
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		361
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		361
	<b>Status</b> <Sts>	[0..1]	±		361
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		362
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		362
	<b>TradeDate</b> <TradDt>	[0..1]	±		362
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		363
	<b>DealPrice</b> <DealPric>	[0..1]	±		363
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C26	363

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C17, C18, C22, C23, C27	364
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C32	365
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		367
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		367
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C15, C41	368
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			368
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		369
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		369
	<b>TerminationDate</b> <TermtnDt>	[0..1]	±		369
	<b>RateType</b> <RateTp>	[0..1]	±		370
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		370
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		370
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		370
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		371
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	371
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		371
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		371
	<b>TerminationTransactionAmount</b> <TermtnTxAmt>	[0..1]	±		372
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		372
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C10, C44	372
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	373
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	375
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		377
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		378

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C21	378
	<b>Investor</b> <Invstr>	[0..1]	±		379
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		379
	<b>StockExchange</b> <StockXchg>	[0..1]	±		379
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		380
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		380
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C46	380

## 11.3 Constraints

### C1 ActiveCurrency

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

### C2 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 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C5 AllegementDetailsActivityRule1

If StatementGeneralDetails/ActivityIndicator is FALSE (NO), then AllegementDetails is not allowed.

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'false'

Following Must be True

/AllegementDetails[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

### C6 AllegementDetailsActivityRule2

If StatementGeneralDetails/ActivityIndicator is TRUE (YES), then at least one occurrence of AllegementDetails must be present.

---

```
On Condition
  /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
  /AllegementDetails[1] Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C7 AllegementStatusRule**

Unless bilaterally agreed between the Sender and Receiver, if AllegementDetails/Status is present, then the statement must be a delta statement (StatementGeneralDetails/UpdateType: Delta). In a complete statement (StatementGeneralDetails/UpdateType: Complete), a removed or cancelled Status (AllegementDetails/Status) must not be reported.

*This constraint is defined at the MessageDefinition level.*

#### **C8 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.

#### **C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C10 CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

#### **C11 Country**

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

#### **C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C14 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

#### **C15 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C16 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C17 DescriptionPresenceRule**

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

#### **C18 DescriptionUsageRule**

Description must be used alone as the last resort.

#### **C19 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).

#### **C20 IBAN**

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

#### **C21 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

#### **C22 ISINGuideline**

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

#### **C23 ISINPresenceRule**

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

#### **C24 LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

#### **C25 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.

**C26 NumberRule**

If Number is negative, then Sign must be present.

**C27 OtherIdentificationPresenceRule**

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

**C28 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C29 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C30 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C31 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C32 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C33 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C34 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C35 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C36 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.



**C37 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C38 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C39 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C40 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C41 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C42 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

**C43 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C44 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C45 SignRule**

When Sign is present, rate must not be zero.

**C46 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.

**C47 TradeDateRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C48 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

#### **C49 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 11.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

## 11.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [1..1]

*Definition:* General information related to the report.

*Impacted by:* C34 "ReportNumberRule"

**StatementGeneralDetails <StmntGnlDtls>** contains the following elements (see "Statement63" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1388
	QueryReference <QryRef>	[0..1]	Text		1388
	StatementIdentification <StmntId>	[0..1]	Text		1388
	StatementDateTime <StmntDtTm>	[1..1]	±		1389
	Frequency <Frqcy>	[0..1]	±		1389
	UpdateType <UpdTp>	[0..1]	±		1389
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1389

### Constraints

- ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

## 11.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

## 11.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 11.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 11.4.6 AllegementDetails <AllgmtDtls>

*Presence:* [0..\*]

*Definition:* Details of the allegement.

*Impacted by:* [C14 "DeliveringParty1Rule"](#), [C24 "LateDeliveryDateRule"](#), [C33 "ReceivingParty1Rule"](#), [C42 "SettlementAmountRule"](#), [C47 "TradeDateRule"](#), [C48 "TwoLegTransactionOpeningClosing1Rule"](#), [C49 "TwoLegTransactionOpeningClosing2Rule"](#)

**AllegationDetails <AllgmtDtls>** contains the following **SecuritiesTradeDetails137** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		360
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		360
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		360
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		360
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		360
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		360
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		361
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		361
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		361
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		361
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		361
	<b>Status</b> <Sts>	[0..1]	±		361
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		362
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		362
	<b>TradeDate</b> <TradDt>	[0..1]	±		362
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		363
	<b>DealPrice</b> <DealPric>	[0..1]	±		363
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C26	363
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C17, C18, C22, C23, C27	364
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C32	365
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		367
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		367
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C15, C41	368
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			368
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		369
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		369

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		369
	<b>RateType</b> <RateTp>	[0..1]	±		370
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		370
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		370
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		370
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		371
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	371
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		371
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		371
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		372
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		372
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C10, C44	372
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	373
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	375
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		377
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		378
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C21	378
	<b>Investor</b> <Invstr>	[0..1]	±		379
	<b>QualifiedForeignIntermediary</b> <QlfdFrnglIntrmy>	[0..1]	±		379
	<b>StockExchange</b> <StockXchg>	[0..1]	±		379
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		380
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		380
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C46	380

### Constraints

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.



---

```

On Condition
  /SecuritiesMovementType is equal to value 'Receive'
Following Must be True
  /DeliveringSettlementParties Must be present
And    /DeliveringSettlementParties/Party1 Must be present

```

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

```

On Condition
  /SecuritiesMovementType is equal to value 'Delivery'
Following Must be True
  /ReceivingSettlementParties Must be present
And    /ReceivingSettlementParties/Party1 Must be present

```

- **SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

```

On Condition
  /Payment is equal to value 'AgainstPaymentSettlement'
Following Must be True
  /SettlementAmount Must be present

```

- **TradeDateRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

## Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

## TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

## TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

## TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

## TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

## Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

## Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

## Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

## Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

---

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### **11.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [0..1]

*Definition:* Identification of an account owner transaction that could potentially match with the allegation notified.

*Datatype:* "Max35Text" on page 2079

#### **11.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### **11.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **11.4.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **11.4.6.5 ProcessorTransactionIdentification <PcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

#### **11.4.6.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

**11.4.6.7 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 2079**11.4.6.8 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 2079**11.4.6.9 CollateralTransactionIdentification <CollTxId>***Presence:* [0..\*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "Max35Text" on page 2079**11.4.6.10 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

**11.4.6.11 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

**11.4.6.12 Status <Sts>***Presence:* [0..1]

*Definition:* Status of the allegement.

**Status <Sts>** contains one of the following elements (see "[AllegementStatus3Choice](#)" on page 1885 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1885
Or}	Proprietary <Prtry>	[1..1]	±		1885

#### 11.4.6.13 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 11.4.6.14 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 11.4.6.15 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 11.4.6.16 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 11.4.6.17 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "[Price10](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 11.4.6.18 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C26 "NumberRule"](#)

Datatype: "Max3Number" on page 2076**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**11.4.6.19 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

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

*Impacted by:* C17 "DescriptionPresenceRule", C18 "DescriptionUsageRule", C22 "ISINGuideline", C23 "ISINPresenceRule", C27 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

**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

#### **11.4.6.20 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C32 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**11.4.6.21 TradeTransactionCondition <TradTxCond>**

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "TradeTransactionCondition5Choice" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**11.4.6.22 TypeOfPrice <TpOfPric>**

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

#### 11.4.6.23 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details about the financial instrument quantity and the account involved in the transaction.

*Impacted by:* C15 "DenominationRule", C41 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount99" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1596
	DenominationChoice <DnmtnChc>	[0..1]	Text		1597
	CashAccount <CshAcct>	[0..1]	±		1597
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1597
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1598

##### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 11.4.6.24 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [0..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		369
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		369
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		369
	<b>RateType</b> <RateTp>	[0..1]	±		370
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		370
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		370
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		370
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		371
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	371
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		371
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		371
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		372
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		372

#### 11.4.6.24.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

*Datatype:* "Max52Text" on page 2080

#### 11.4.6.24.2 ClosingLegIdentification <ClsgLegId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### 11.4.6.24.3 TerminationDate <TermntnDt>

*Presence:* [0..1]

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

**TerminationDate <TermntnDt>** contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

#### 11.4.6.24.4 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "[RateType35Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 11.4.6.24.5 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1498
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 11.4.6.24.6 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 11.4.6.24.7 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 11.4.6.24.8 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

#### 11.4.6.24.9 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C45 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 11.4.6.24.10 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* "Exact3NumericText" on page 2077

#### 11.4.6.24.11 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 11.4.6.24.12 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 11.4.6.24.13 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 2078

#### 11.4.6.25 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C10 "CashClearingSystemRule", C44 "SettlementDetailsRule"



**SettlementParameters <SttlmParams>** contains the following elements (see "[SettlementDetails168](#)" on page 1723 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1724
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1724
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1725
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1725
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1725
	CashClearingSystem <CshClrSys>	[0..1]	±		1725
	MarketClientSide <MktClntSd>	[0..1]	±		1726
	Registration <Regn>	[0..1]	±		1726
	RepurchaseType <RpTp>	[0..1]	±		1726
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1726
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1727

#### Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 11.4.6.26 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C16 "DepositoryGuideline"](#), [C28 "Party2PresenceRule"](#), [C29 "Party3PresenceRule"](#), [C30 "Party4PresenceRule"](#), [C31 "Party5PresenceRule"](#), [C43 "SettlementChainGuideline"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 11.4.6.27 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C16 "DepositoryGuideline", C28 "Party2PresenceRule", C29 "Party3PresenceRule", C30 "Party4PresenceRule", C31 "Party5PresenceRule", C43 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 11.4.6.28 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection88](#)" on [page 1236](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1236
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1237
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1237
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1237
	ValueDate <ValDt>	[0..1]	±		1237

**11.4.6.29 OtherAmounts <OthrAmts>***Presence:* [0..1]*Definition:* Other amounts than the settlement amount.**OtherAmounts <OthrAmts>** contains the following elements (see "[OtherAmounts32](#)" on page 1197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1197
	ChargesFees <ChrgsFees>	[0..1]	±		1197
	TradeAmount <TradAmt>	[0..1]	±		1198
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1198
	LocalTax <LclTax>	[0..1]	±		1198
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1199
	Other <Othr>	[0..1]	±		1199
	StampDuty <StmpDty>	[0..1]	±		1199
	TransactionTax <TxTax>	[0..1]	±		1200
	WithholdingTax <WhldgTax>	[0..1]	±		1200
	ConsumptionTax <CsmptnTax>	[0..1]	±		1200

**11.4.6.30 OtherBusinessParties <OthrBizPties>***Presence:* [0..1]*Definition:* Other business parties relevant to the transaction.*Impacted by:* [C21 "InvestorCountryCodeRule"](#)**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..1]	±		379
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±		379
	<b>StockExchange</b> <StockXchg>	[0..1]	±		379
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		380
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		380

**Constraints**

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**11.4.6.30.1 Investor <Invstr>**

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

**11.4.6.30.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrngIntrmy>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**11.4.6.30.3 StockExchange <StockXchg>**

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**11.4.6.30.4 TradeRegulator <TradRgltr>***Presence:* [0..1]*Definition:* Institution to which a trade must be reported.**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**11.4.6.30.5 TripartyAgent <TrptyAgt>***Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**11.4.6.31 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C46 "SupplementaryDataRule"](#)**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

**Constraints**

- SupplementaryDataRule**

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



# 12      **semt.020.001.07**

## **SecuritiesMessageCancellationAdviceV07**

### 12.1    **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.

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.

#### Usage

The previously sent message may be:

- a securities settlement transaction confirmation
- a report (transactions, pending transactions, allegements, accounting and custody securities balance)
- a allegement notification (when sent by mistake or because the counterparty cancelled its instruction)
- a portfolio transfer notification
- an intra-position movement confirmation
- a transaction generation notification

The previously sent message cannot be a status advice message (any). If a status advice should not have been sent, a new status advice with the correct status should be sent, not a cancellation advice.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesMessageCancellationAdviceV07 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Reference

Reference to the message advised to be cancelled by the account servicer.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. BlockChainAddressOrWallet

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

E. SupplementaryData

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

## 12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <SctiesMsgCxlAdv>	[1..1]		C3, C4, C5	
	<b>Reference</b> <Ref>	[1..1]	±	C2, C6	383
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		385
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		385
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		385
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	385

## 12.3 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 OtherMessageIdentificationUsageRule

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

### C3 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition  
/SafekeepingAccount is present

Following Must be True  
/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C4 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

*This constraint is defined at the MessageDefinition level.*

#### **C5 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
/SafekeepingAccount Must be present  
Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C6 SecuritiesSettlementTransactionAllegementNotificationRule**

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

#### **C7 SupplementaryDataRule**

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

## **12.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **12.4.1 Reference <Ref>**

*Presence:* [1..1]

*Definition:* Reference to the message advised to be cancelled by the account servicer.

*Impacted by:* C2 "OtherMessageIdentificationUsageRule", C6  
"SecuritiesSettlementTransactionAllegementNotificationRule"

**Reference <Ref>** contains one of the following elements (see "References69Choice" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]	±		1341
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1341
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1341
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1341
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1341
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]	±		1341
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1342
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1342
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAlgmtRptld>	[1..1]	Text		1342
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAlgmtNtfctnTxld>	[1..1]	±		1342
Or	PortfolioTransferNotificationIdentification <PrtlTrfNtfctnld>	[1..1]	Text		1342
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		1343
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1343
Or	TotalPortfolioValuationReportIdentification <TtlPrtlValtnRptld>	[1..1]	Text		1343
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		1343
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvclld>	[1..1]	Text		1343
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptld>	[1..1]	Text		1343

#### Constraints

- **OtherMessageIdentificationUsageRule**

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

## 12.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

## 12.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 12.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 12.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

# 13      **semt.021.001.08**

## **SecuritiesStatementQueryV08**

### 13.1    **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesStatementQueryV08 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. StatementRequested  
Description of the statement requested.
- B. StatementGeneralDetails  
General information related to the report.
- C. AccountOwner  
Party that legally owns the account.
- D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

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

F. AdditionalQueryParameters

Additional specific query criteria.

G. SupplementaryData

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



## 13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesStmntQry>	[1..1]		C8, C9, C10	
	<b>StatementRequested</b> <StmntReqd>	[1..1]	±		391
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[0..1]	±	C12, C13	391
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockChainAddressOrWallet</b> <BkckChainAdrOrWlft>	[0..1]	±		393
	<b>AdditionalQueryParameters</b> <AddtlQryParams>	[0..*]			393
	<b>Status</b> <Sts>	[0..1]	±	C14	394
	<b>Reason</b> <Rsn>	[0..*]		C7	396
{Or	<b>RepoCallAcknowledgementReason</b> <RepoCallAckRsn>	[0..1]	±		397
Or	<b>CancellationReason</b> <CxlRsn>	[0..1]	±		397
Or	<b>PendingCancellationReason</b> <PdgCxlRsn>	[0..1]	±		397
Or	<b>GeneratedReason</b> <GnrtdRsn>	[0..1]	±		397
Or	<b>DeniedReason</b> <DndRsn>	[0..1]	±		398
Or	<b>AcknowledgedAcceptedReason</b> <AckdAccptdRsn>	[0..1]	±		398
Or	<b>PendingReason</b> <PdgRsn>	[0..1]	±		398
Or	<b>FailingReason</b> <FngRsn>	[0..1]	±		398
Or	<b>PendingProcessingReason</b> <PdgPrcgRsn>	[0..1]	±		399
Or	<b>RejectionReason</b> <RjctnRsn>	[0..1]	±		399
Or	<b>RepairReason</b> <RprRsn>	[0..1]	±		399
Or	<b>PendingModificationReason</b> <PdgModRsn>	[0..1]	±		399
Or}	<b>UnmatchedReason</b> <UmtchdRsn>	[0..1]	±		400
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	400
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C15	401

## 13.3 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 DescriptionPresenceRule

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

### C3 DescriptionUsageRule

Description must be used alone as the last resort.

### C4 ISINGuideline

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

### C5 ISINPresenceRule

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

### C6 OtherIdentificationPresenceRule

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

### C7 ReasonRule

If the reason is requested, then it must be in line with the reasons available for the message type requested.

### C8 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

### C9 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

### C10 SafekeepingAccountOrBlockChainAddress3Rule

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 ShortLongNumberRule**

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

**C12 StatementBasisRule**

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

**C13 StatementTypeRule**

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

**C14 StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

**C15 SupplementaryDataRule**

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

## 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 13.4.1 StatementRequested <StmtReqd>

*Presence:* [1..1]

*Definition:* Description of the statement requested.

**StatementRequested <StmtReqd>** contains the following elements (see "[DocumentNumber13](#)" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C72	1283

### 13.4.2 StatementGeneralDetails <StmtGnlDtls>

*Presence:* [0..1]

*Definition:* General information related to the report.

*Impacted by:* [C12 "StatementBasisRule"](#), [C13 "StatementTypeRule"](#)

**StatementGeneralDetails <StmntGnlDtls>** contains the following elements (see "Statement83" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmntDtOrPrd>	[0..1]	±		1398
	Frequency <Frqcy>	[0..1]	±		1399
	UpdateType <UpdTp>	[0..1]	±		1399
	StatementBasis <StmntBsis>	[0..1]	±		1399
	StatementType <StmntTp>	[0..1]	±		1399

#### Constraints

- **StatementBasisRule**

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

### 13.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 13.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 13.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlIt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 13.4.6 AdditionalQueryParameters <AddtlQryParams>

*Presence:* [0..\*]

*Definition:* Additional specific query criteria.

**AdditionalQueryParameters <AddtlQryParams>** contains the following  
**AdditionalQueryParameters13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Status &lt;Sts&gt;</b>	[0..1]	±	C14	394
	<b>Reason &lt;Rsn&gt;</b>	[0..*]		C7	396
{Or	<b>RepoCallAcknowledgementReason &lt;RepoCallAckRsn&gt;</b>	[0..1]	±		397
Or	<b>CancellationReason &lt;CxIRsn&gt;</b>	[0..1]	±		397
Or	<b>PendingCancellationReason &lt;PdgCxIRsn&gt;</b>	[0..1]	±		397
Or	<b>GeneratedReason &lt;GnrtdRsn&gt;</b>	[0..1]	±		397
Or	<b>DeniedReason &lt;DndRsn&gt;</b>	[0..1]	±		398
Or	<b>AcknowledgedAcceptedReason &lt;AckdAccptdRsn&gt;</b>	[0..1]	±		398
Or	<b>PendingReason &lt;PdgRsn&gt;</b>	[0..1]	±		398
Or	<b>FailingReason &lt;FIngRsn&gt;</b>	[0..1]	±		398
Or	<b>PendingProcessingReason &lt;PdgPrcgRsn&gt;</b>	[0..1]	±		399
Or	<b>RejectionReason &lt;RjctnRsn&gt;</b>	[0..1]	±		399
Or	<b>RepairReason &lt;RprRsn&gt;</b>	[0..1]	±		399
Or	<b>PendingModificationReason &lt;PdgModRsn&gt;</b>	[0..1]	±		399
Or}	<b>UnmatchedReason &lt;UmtchdRsn&gt;</b>	[0..1]	±		400
	<b>FinancialInstrumentIdentification &lt;FinInstrmId&gt;</b>	[0..*]	±	C2, C3, C4, C5, C6	400

### 13.4.6.1 Status <Sts>

*Presence:* [0..1]

*Definition:* Request to obtain a Securities Transaction Pending Report for transactions with the specified status.

*Impacted by:* C14 "StatusRule"

**Status <Sts>** contains one of the following elements (see "Status19Choice" on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1857
Or	AllocationStatus <AllcnSts>	[1..1]			1857
{Or	Code <Cd>	[1..1]	CodeSet		1857
Or}	Proprietary <Prtry>	[1..1]	±		1857
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1858
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1858
{Or	Code <Cd>	[1..1]	CodeSet		1858
Or}	Proprietary <Prtry>	[1..1]	±		1859
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1859
{Or	Code <Cd>	[1..1]	CodeSet		1859
Or}	Proprietary <Prtry>	[1..1]	±		1860
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1860
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1860
{Or	Code <Cd>	[1..1]	CodeSet		1860
Or}	Proprietary <Prtry>	[1..1]	±		1862
Or	MatchingStatus <MtchgSts>	[1..1]	±		1862
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1863
{Or	Code <Cd>	[1..1]	CodeSet		1863
Or}	Proprietary <Prtry>	[1..1]	±		1863
Or	ResponseStatus <RspnSts>	[1..1]			1863
{Or	Code <Cd>	[1..1]	CodeSet		1864
Or}	Proprietary <Prtry>	[1..1]	±		1864
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1864
{Or	Code <Cd>	[1..1]	CodeSet		1865
Or}	Proprietary <Prtry>	[1..1]	±		1865
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1866
{Or	Code <Cd>	[1..1]	CodeSet		1866
Or}	Proprietary <Prtry>	[1..1]	±		1866
Or	SettlementStatus <SttlmSts>	[1..1]	±		1867
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1867

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1867
Or}	Proprietary <Prtry>	[1..1]	±		1868

#### Constraints

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

### 13.4.6.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Request to obtain a Securities Transaction Pending Report for transactions with the specified status reason.

*Impacted by:* C7 "ReasonRule"

**Reason <Rsn>** contains one of the following **Reason19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>RepoCallAcknowledgementReason</b> <RepoCallAckRsn>	[0..1]	±		397
Or	<b>CancellationReason</b> <CxlRsn>	[0..1]	±		397
Or	<b>PendingCancellationReason</b> <PdgCxlRsn>	[0..1]	±		397
Or	<b>GeneratedReason</b> <GnrtdRsn>	[0..1]	±		397
Or	<b>DeniedReason</b> <DndRsn>	[0..1]	±		398
Or	<b>AcknowledgedAcceptedReason</b> <AckdAccptdRsn>	[0..1]	±		398
Or	<b>PendingReason</b> <PdgRsn>	[0..1]	±		398
Or	<b>FailingReason</b> <FngRsn>	[0..1]	±		398
Or	<b>PendingProcessingReason</b> <PdgPrcgRsn>	[0..1]	±		399
Or	<b>RejectionReason</b> <RjctnRsn>	[0..1]	±		399
Or	<b>RepairReason</b> <RprRsn>	[0..1]	±		399
Or	<b>PendingModificationReason</b> <PdgModRsn>	[0..1]	±		399
Or}	<b>UnmatchedReason</b> <UmtchdRsn>	[0..1]	±		400



**Constraints**

- **ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

**13.4.6.2.1 RepoCallAcknowledgementReason <RepoCallAckRsn>**

*Presence:* [0..1]

*Definition:* Specifies additional information on the repurchase agreement call request acknowledgement.

**RepoCallAcknowledgementReason <RepoCallAckRsn>** contains one of the following elements (see "[AcknowledgementReason13Choice](#)" on page 1810 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1811
Or}	Proprietary <Prtry>	[1..1]	±		1811

**13.4.6.2.2 CancellationReason <CxIRsn>**

*Presence:* [0..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**CancellationReason <CxIRsn>** contains one of the following elements (see "[CancellationReason20Choice](#)" on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1852
Or}	Proprietary <Prtry>	[1..1]	±		1853

**13.4.6.2.3 PendingCancellationReason <PdgCxIRsn>**

*Presence:* [0..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**PendingCancellationReason <PdgCxIRsn>** contains one of the following elements (see "[PendingCancellationReasons4Choice](#)" on page 1807 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1808

**13.4.6.2.4 GeneratedReason <GnrtdRsn>**

*Presence:* [0..1]

*Definition:* Specifies the reason why the transaction was generated.

**GeneratedReason <GnrtdRsn>** contains one of the following elements (see ["GeneratedReasons5Choice"](#) on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807

#### 13.4.6.2.5 DeniedReason <DndRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the request was denied.

**DeniedReason <DndRsn>** contains one of the following elements (see ["DeniedReason14Choice"](#) on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780

#### 13.4.6.2.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

*Presence:* [0..1]

*Definition:* Specifies additional information about the processed instruction.

**AcknowledgedAcceptedReason <AckdAccptdRsn>** contains one of the following elements (see ["AcknowledgementReason12Choice"](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776

#### 13.4.6.2.7 PendingReason <PdgRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**PendingReason <PdgRsn>** contains one of the following elements (see ["PendingReason29Choice"](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1772
Or}	Proprietary <Prtry>	[1..1]	±		1775

#### 13.4.6.2.8 FailingReason <FIngRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**FailingReason <FIngrsn>** contains one of the following elements (see "[FailingReason9Choice](#)" on page 1759 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1759
Or}	Proprietary <Prtry>	[1..1]	±		1762

#### 13.4.6.2.9 PendingProcessingReason <PdgPrcgRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**PendingProcessingReason <PdgPrcgRsn>** contains one of the following elements (see "[PendingProcessingReason11Choice](#)" on page 1754 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1755

#### 13.4.6.2.10 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/request has a rejected status.

**RejectionReason <RjctnRsn>** contains one of the following elements (see "[RejectionReason45Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1750

#### 13.4.6.2.11 RepairReason <RprRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction is in repair.

**RepairReason <RprRsn>** contains one of the following elements (see "[RepairReason11Choice](#)" on page 1743 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1745

#### 13.4.6.2.12 PendingModificationReason <PdgModRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the modification request is pending.

**PendingModificationReason <PdgModRsn>** contains one of the following elements (see "PendingReason28Choice" on page 1740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1741

#### 13.4.6.2.13 UnmatchedReason <UmtchdRsn>

*Presence:* [0..1]

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

**UnmatchedReason <UmtchdRsn>** contains one of the following elements (see "UnmatchedReason22Choice" on page 1737 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1740

#### 13.4.6.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..\*]

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

*Impacted by:* C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C4 "ISINGuideline", C5 "ISINPresenceRule", C6 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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

```

## 13.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

### Constraints

- **SupplementaryDataRule**

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

# 14      **semt.022.001.05**

## **SecuritiesSettlementTransactionAuditTrailReportV05**

### 14.1    **MessageDefinition Functionality**

#### Scope

This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.

#### Usage

The message may also be used to:

- re-send a message sent by the market infrastructure to the direct participant,
- provide a third party with a copy of a message being sent by the market infrastructure for information,
- re-send to a third party a copy of a message being sent by the market infrastructure for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionAuditTrailReportV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. QueryReference

Identification of the SecuritiesStatusQuery message sent to request this report.

##### C. TransactionIdentification

Provides unambiguous transaction identification information.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. BlockchainAddressOrWallet

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

##### F. AccountOwner

Party that legally owns the account.

##### G. StatusTrail

Provides the history of status and reasons for a pending, posted or cancelled transaction.

## 14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxAudtTrlRpt>	[1..1]		C5, C6, C7	
	Pagination <Pgntn>	[1..1]	±		405
	QueryReference <QryRef>	[0..1]	Text		405
	TransactionIdentification <TxId>	[0..1]	±	C3	405
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		406
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		406
	AccountOwner <AcctOwnr>	[0..1]	±		407
	StatusTrail <StsTrl>	[0..*]			407
	StatusDate <StsDt>	[1..1]	DateTime		409
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		409
	UserIdentification <UsrId>	[0..1]	Text		409
	ProcessingStatus <PrcgSts>	[0..1]			409
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		410
Or	PendingProcessing <PdgPrcg>	[1..1]	±		410
Or	Rejected <Rjctd>	[1..1]	±		411
Or	Repair <Rpr>	[1..1]	±		411
Or	Cancelled <Canc>	[1..1]	±		411
Or	PendingCancellation <PdgCxl>	[1..1]	±		412
Or	Proprietary <Prtry>	[1..1]	±		412
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	412
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	413
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		413
	MatchingStatus <MtchgSts>	[0..1]	±		414
	SettlementStatus <SttlmSts>	[0..1]	±	C4	414
	ModificationProcessingStatus <ModPrcgSts>	[0..1]			415
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		416
Or	PendingProcessing <PdgPrcg>	[1..1]	±		416
Or	Denied <Dnd>	[1..1]	±		416
Or	Rejected <Rjctd>	[1..1]	±		417

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Repaired</b> <Rprd>	[1..1]	±		417
Or	<b>Modified</b> <Modfd>	[1..1]	±		418
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		418
	<b>CancellationStatus</b> <CxlSts>	[0..1]			418
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		419
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		419
Or	<b>Repair</b> <Rpr>	[1..1]	±		419
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		419
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		420
Or	<b>Denied</b> <Dnd>	[1..1]	±		420
Or}	<b>Cancelled</b> <Canc>	[1..1]	±		420
	<b>Settled</b> <Sttld>	[0..1]	±	C1	421
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C8	421

## 14.3 Constraints

### C1 AdditionalReasonInformationRule

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

### C2 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.

### C3 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### C4 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### C5 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*



**C6 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C7 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C8 SupplementaryDataRule**

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

## 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 14.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

### 14.4.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatusQuery message sent to request this report.

*Datatype:* "[Max35Text](#)" on page 2079

### 14.4.3 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* [C3 "NoAccountOwnerTransactionIdentificationRule"](#)

**TransactionIdentification <TxId>** contains the following elements (see "[TransactionIdentifications29](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1339
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1339
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1339
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1339

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

## 14.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount22](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	Type <Tp>	[0..1]	±		1195
	Name <Nm>	[0..1]	Text		1195

## 14.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 14.4.6 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

## 14.4.7 StatusTrail <StsTrl>

*Presence:* [0..\*]

*Definition:* Provides the history of status and reasons for a pending, posted or cancelled transaction.

**StatusTrail <StsTrl>** contains the following **StatusTrail10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusDate</b> <StsDt>	[1..1]	DateTime		409
	<b>SendingOrganisationIdentification</b> <SndgOrgId>	[0..1]	±		409
	<b>UserIdentification</b> <UsrId>	[0..1]	Text		409
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			409
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		410
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		410
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		411
Or	<b>Repair</b> <Rpr>	[1..1]	±		411
Or	<b>Cancelled</b> <Canc>	[1..1]	±		411
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		412
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		412
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	412
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	413
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		413
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		414
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C4	414
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[0..1]			415
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		416
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		416
Or	<b>Denied</b> <Dnd>	[1..1]	±		416
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		417
Or	<b>Repaired</b> <Rprd>	[1..1]	±		417
Or	<b>Modified</b> <Modfd>	[1..1]	±		418
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		418
	<b>CancellationStatus</b> <CxlSts>	[0..1]			418
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		419
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		419
Or	<b>Repair</b> <Rpr>	[1..1]	±		419
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		419
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		420
Or	<b>Denied</b> <Dnd>	[1..1]	±		420

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Cancelled</b> <Canc>	[1..1]	±		420
	<b>Settled</b> <Sttld>	[0..1]	±	C1	421
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C8	421

#### 14.4.7.1 StatusDate <StsDt>

*Presence:* [1..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODatetime" on page 2073

#### 14.4.7.2 SendingOrganisationIdentification <SndgOrgld>

*Presence:* [0..1]

*Definition:* Unique and unambiguous way to identify the organisation that sent the message instance.

**SendingOrganisationIdentification <SndgOrgld>** contains the following elements (see "OrganisationIdentification31" on page 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1512
	Other <Othr>	[0..*]			1512
	Identification <Id>	[1..1]	Text		1513
	SchemeName <SchmeNm>	[0..1]			1513
{Or	Code <Cd>	[1..1]	CodeSet		1513
Or}	Proprietary <Prtry>	[1..1]	Text		1513
	Issuer <Issr>	[0..1]	Text		1513

#### 14.4.7.3 UserIdentification <Usrld>

*Presence:* [0..1]

*Definition:* Unique and unambiguous way to identify the user that created the message instance.

*Datatype:* "Max35Text" on page 2079

#### 14.4.7.4 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus87Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		410
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		410
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		411
Or	<b>Repair</b> <Rpr>	[1..1]	±		411
Or	<b>Cancelled</b> <Canc>	[1..1]	±		411
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		412
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		412
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	412
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	413

#### 14.4.7.4.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

#### 14.4.7.4.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1843
Or}	Reason <Rsn>	[1..*]			1843
	Code <Cd>	[1..1]			1844
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

**14.4.7.4.3 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction/Request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus38Choice](#)" on page 1792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1792
Or}	Reason <Rsn>	[1..*]			1793
	Code <Cd>	[1..1]			1793
{Or	Code <Cd>	[1..1]	CodeSet		1793
Or}	Proprietary <Prtry>	[1..1]	±		1795
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1795

**14.4.7.4.4 Repair <Rpr>***Presence:* [1..1]*Definition:* Instruction/Request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1837
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

**14.4.7.4.5 Cancelled <Canc>***Presence:* [1..1]*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1846
Or}	Reason <Rsn>	[1..*]			1846
	Code <Cd>	[1..1]			1847
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

#### 14.4.7.4.6 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

#### 14.4.7.4.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 14.4.7.4.8 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

*Impacted by:* [C1 "AdditionalReasonInformationRule"](#)



**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

#### 14.4.7.4.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

#### 14.4.7.5 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer or the Market Infrastructure based on an allegation. At this time no matching took place on the market (at the CSD/ ICSD/MI).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus25Choice" on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1854
Or	Unmatched <Umtchd>	[1..1]			1854
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1855
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

#### 14.4.7.6 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus25Choice" on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1854
Or	Unmatched <Umtchd>	[1..1]			1854
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1855
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

#### 14.4.7.7 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C4 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1886
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1887
Or}	Reason <Rsn>	[1..*]			1887
	Code <Cd>	[1..1]			1887
{Or	Code <Cd>	[1..1]	CodeSet		1888
Or}	Proprietary <Prtry>	[1..1]	±		1891
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1891
Or	Failing <Fng>	[1..1]			1891
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1891
Or}	Reason <Rsn>	[1..*]			1892
	Code <Cd>	[1..1]			1892
{Or	Code <Cd>	[1..1]	CodeSet		1892
Or}	Proprietary <Prtry>	[1..1]	±		1896
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1896
Or}	Proprietary <Prtry>	[1..1]	±		1896

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 14.4.7.8 ModificationProcessingStatus <ModPrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the modification processing status of the transaction.

**ModificationProcessingStatus <ModPrcgSts>** contains one of the following **ModificationProcessingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		416
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		416
Or	<b>Denied</b> <Dnd>	[1..1]	±		416
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		417
Or	<b>Repaired</b> <Rprd>	[1..1]	±		417
Or	<b>Modified</b> <Modfd>	[1..1]	±		418
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		418

#### 14.4.7.8.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus23Choice" on page 1913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1913
Or}	Reason <Rsn>	[1..*]			1913
	Code <Cd>	[1..1]	±		1913
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1914

#### 14.4.7.8.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Modification is pending processing.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus13Choice" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1841
Or}	Reason <Rsn>	[1..*]			1841
	Code <Cd>	[1..1]	±		1841
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1842

#### 14.4.7.8.3 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Modification request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus15Choice](#)" on page 1786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

#### 14.4.7.8.4 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Modification request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus37Choice](#)" on page 1795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1796
Or}	Reason <Rsn>	[1..*]			1796
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1798
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1798

#### 14.4.7.8.5 Repaired <Rprd>

*Presence:* [1..1]

*Definition:* Modification request is accepted but in repair.

**Repaired <Rprd>** contains one of the following elements (see "[RepairStatus13Choice](#)" on page 1833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1833
Or}	Reason <Rsn>	[1..*]			1834
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1836
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1836

**14.4.7.8.6 Modified <Modfd>***Presence:* [1..1]*Definition:* Instruction has been modified.**Modified <Modfd>** contains one of the following elements (see "[ModificationStatus4Choice](#)" on page 1782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1782
Or}	Reason <Rsn>	[0..*]			1783
	Code <Cd>	[1..1]			1783
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1784

**14.4.7.8.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**14.4.7.9 CancellationStatus <CxlSts>***Presence:* [0..1]*Definition:* Provides details on the processing status of the cancellation request.**CancellationStatus <CxlSts>** contains one of the following **ProcessingStatus86Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		419
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		419
Or	<b>Repair</b> <Rpr>	[1..1]	±		419
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		419
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		420
Or	<b>Denied</b> <Dnd>	[1..1]	±		420
Or}	<b>Cancelled</b> <Canc>	[1..1]	±		420

**14.4.7.9.1 PendingCancellation <PdgCxl>***Presence:* [1..1]*Definition:* The cancellation is pending processing.**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus39Choice" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1830
Or}	Reason <Rsn>	[1..*]			1830
	Code <Cd>	[1..1]	±		1831
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1831

**14.4.7.9.2 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction/Request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "RejectionOrRepairStatus43Choice" on page 1803 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]	±		1804
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1804

**14.4.7.9.3 Repair <Rpr>***Presence:* [1..1]*Definition:* Instruction/Request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus42Choice" on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]	±		1805
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1805

**14.4.7.9.4 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1915
Or}	Reason <Rsn>	[1..*]			1915
	Code <Cd>	[1..1]	±		1915
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1915

#### 14.4.7.9.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 14.4.7.9.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus16Choice](#)" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1785
Or}	Reason <Rsn>	[1..*]			1785
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

#### 14.4.7.9.7 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Cancellation requested executed.



**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus15Choice" on page 1731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732

#### 14.4.7.10 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Status is settled.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

#### 14.4.7.11 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C8 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

# 15 **sese.020.001.07**

## **SecuritiesTransactionCancellationRequestV07**

### 15.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

#### Usage

The transaction may be:

- a securities settlement transaction
- an intra-position movement
- a securities financing transaction

The instruction cannot be:

- a securities settlement conditions modification (another transaction processing command should be sent to reverse a processing change previously requested).
- a securities financing modification

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

## Outline

The SecuritiesTransactionCancellationRequestV07 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. AccountOwnerTransactionIdentification

Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

B. AccountServicerTransactionIdentification

Unambiguous identification of the transaction as known by the account servicer.

C. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

D. ProcessorTransactionIdentification

Message Reference identifying the Processor of the transaction.

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. BlockchainAddressOrWallet

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

H. TransactionDetails

Identifies the details of the transaction.

I. CancellationReason

Specifies the reason of the cancellation.

J. FXCancellation

Specifies whether an associated FX should be cancelled.

K. SupplementaryData

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

## 15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxCxlReq>	[1..1]		C12, C18, C20, C22, C25	
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		427
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		428
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		428
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		428
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		428
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		429
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		429
	<b>TransactionDetails</b> <TxDtls>	[0..1]			429
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	430
	<b>TradeDate</b> <TradDt>	[0..1]	±		431
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		431
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		432
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		432
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C14, C15, C16, C17	432
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	433
	<b>Investor</b> <Invstr>	[0..1]	±		434
	<b>CancellationReason</b> <CxlRsn>	[0..1]	±		435
	<b>FXCancellation</b> <FxCxl>	[0..1]	±		435
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C24	435

## 15.3 Constraints

### C1 **ActiveCurrency**

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

### C2 **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 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

*This constraint is defined at the MessageDefinition level.*

**C13 OtherIdentificationPresenceRule**

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

**C14 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C15 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C16 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C17 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C18 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C19 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C20 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C21 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C22 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C23 ShortLongNumberRule**

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

**C24 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.

**C25 TransactionIdentificationPresence2Rule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

```

    /AccountOwnerTransactionIdentification/
    SecuritiesSettlementTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    SecuritiesFinancingTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    IntraPositionMovementIdentification is equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/OtherTransactionIdentification/
    Identification is equal to value 'NONREF'
    Following Must be True
    /AccountServicerTransactionIdentification Must be present
    Or
    /MarketInfrastructureTransactionIdentification Must be present
    Or
    /ProcessorTransactionIdentification Must be present

```

*This constraint is defined at the MessageDefinition level.*

## 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 15.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

**AccountOwnerTransactionIdentification <AcctOwnrTxId>** contains one of the following elements  
(see "References45Choice" on page 1356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1357
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1357
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1357
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1358
	MessageNumber <MsgNb>	[0..1]	±	C72	1358
	Identification <Id>	[1..1]	Text		1358

## 15.4.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

## 15.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

## 15.4.4 ProcessorTransactionIdentification <PrctrTxId>

*Presence:* [0..1]

*Definition:* Message Reference identifying the Processor of the transaction.

*Datatype:* "Max35Text" on page 2079

## 15.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.



**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

## 15.4.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 15.4.7 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 15.4.8 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	430
	<b>TradeDate</b> <TradDt>	[0..1]	±		431
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		431
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		432
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		432
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C14, C15, C16, C17	432
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	433
	<b>Investor</b> <Invstr>	[0..1]	±		434

#### 15.4.8.1 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 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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

```

### 15.4.8.2 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

### 15.4.8.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 15.4.8.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 15.4.8.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

#### 15.4.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C14 "Party2PresenceRule"](#), [C15 "Party3PresenceRule"](#), [C16 "Party4PresenceRule"](#), [C17 "Party5PresenceRule"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 15.4.8.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by: C14 "Party2PresenceRule", C15 "Party3PresenceRule", C16 "Party4PresenceRule", C17 "Party5PresenceRule"*

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 15.4.8.8 Investor <Invstr>

*Presence: [0..1]*

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

## 15.4.9 CancellationReason <CxIRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason of the cancellation.

**CancellationReason <CxIRsn>** contains the following elements (see "CancellationReason23" on page 1827 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1827
{Or	Code <Cd>	[1..1]	CodeSet		1827
Or}	Proprietary <Prtry>	[1..1]	±		1828
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1828

## 15.4.10 FXCancellation <FxCxl>

*Presence:* [0..1]

*Definition:* Specifies whether an associated FX should be cancelled.

**FXCancellation <FxCxl>** contains one of the following elements (see "FXCancellation3Choice" on page 1849 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1850
Or}	Proprietary <Prtry>	[1..1]	±		1850

## 15.4.11 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C24 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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



# 16 **sese.021.001.06**

## **SecuritiesTransactionStatusQueryV06**

### 16.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionStatusQueryV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. StatusAdviceRequested  
Description of the status advice requested.
- B. AccountOwner  
Party that legally owns the account.
- C. SafekeepingAccount  
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet

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

#### E. SupplementaryData

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

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <ScitiesTxStsQry>	[1..1]		C3, C4, C5	
	<b>StatusAdviceRequested</b> <StsAdvReqd>	[1..1]		C2	439
	<b>Number</b> <Nb>	[1..1]	±	C6	439
	<b>References</b> <Refs>	[1..*]	±		440
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		440
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		441
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		441
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	441

## 16.3 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 ReferenceRule

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

### C3 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

### C4 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True  
/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

#### C5 SafekeepingAccountOrBlockChainAddress3Rule

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
/SafekeepingAccount Must be present  
Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

#### C6 ShortLongNumberRule

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

#### C7 SupplementaryDataRule

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

## 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 16.4.1 StatusAdviceRequested <StsAdvReqd>

*Presence:* [1..1]

*Definition:* Description of the status advice requested.

*Impacted by:* C2 "ReferenceRule"

**StatusAdviceRequested <StsAdvReqd>** contains the following **DocumentNumber18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	±	C6	439
	<b>References</b> <Refs>	[1..*]	±		440

#### Constraints

- **ReferenceRule**

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

#### 16.4.1.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Number used to identify a message or document.

*Impacted by:* C6 "ShortLongNumberRule"

**Number <Nb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

### 16.4.1.2 References <Refs>

*Presence:* [1..\*]

*Definition:* References of transaction for which the status is requested.

**References <Refs>** contains the following elements (see "Identification28" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1336
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1336
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1336
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1336
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1337
	CommonIdentification <CmonId>	[0..1]	Text		1337
	TradeIdentification <TradId>	[0..*]	Text		1337
	MasterIdentification <MstrId>	[0..1]	Text		1337
	BasketIdentification <BsktId>	[0..1]	Text		1337
	IndexIdentification <IndxId>	[0..1]	Text		1337
	ListIdentification <ListId>	[0..1]	Text		1337
	ProgramIdentification <PrgmId>	[0..1]	Text		1338
	PoolIdentification <PoolId>	[0..1]	Text		1338
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1338

## 16.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 16.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount22](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	Type <Tp>	[0..1]	±		1195
	Name <Nm>	[0..1]	Text		1195

### 16.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 16.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C7 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

# 17 **sese.022.001.06**

## **SecuritiesStatusOrStatementQueryStatusAdviceV06**

### 17.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by 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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesStatusOrStatementQueryStatusAdviceV06 MessageDefinition is composed of 7 MessageBuildingBlocks:

##### A. QueryDetails

Unambiguous identification of the query as per the account owner.

##### B. AccountOwner

Party that legally owns the account.

##### C. SafekeepingAccount

Account to or from which a securities entry is made.

##### D. BlockchainAddressOrWallet

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

##### E. StatusOrStatementRequested

Details of the request.

**F. ProcessingStatus**

Provides details on the processing status of the request.

**G. SupplementaryData**

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

## 17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <SciesStsOrStmtQryStsAdv>	[1..1]		C4, C5	
	<b>QueryDetails</b> <QryDtls>	[1..1]			445
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C6	445
	<b>Reference</b> <Ref>	[1..1]	Text		446
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		446
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		446
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		447
	<b>StatusOrStatementRequested</b> <StsOrStmtReqd>	[0..1]			447
{Or	<b>StatusAdvice</b> <StsAdv>	[1..1]		C3	447
	<b>Number</b> <Nb>	[1..1]	±	C6	448
	<b>References</b> <Refs>	[1..*]	±		448
Or}	<b>Statement</b> <Stmt>	[1..1]	±		449
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]			449
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		450
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		450
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		450
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	450

## 17.3 Constraints

**C1 AdditionalReasonInformationRule**

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

**C2 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.



**C3 ReferenceRule**

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

**C4 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C5 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C6 ShortLongNumberRule**

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

**C7 SupplementaryDataRule**

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

## 17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 17.4.1 QueryDetails <QryDtls>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the query as per the account owner.

**QueryDetails <QryDtls>** contains the following **DocumentIdentification54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C6	445
	<b>Reference</b> <Ref>	[1..1]	Text		446

#### 17.4.1.1 MessageNumber <MsgNb>

*Presence:* [0..1]

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

Impacted by: C6 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

#### 17.4.1.2 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the query identification.

*Datatype:* "Max35Text" on page 2079

### 17.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 17.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 17.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlIt>** contains the following elements (see "BlockchainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 17.4.5 StatusOrStatementRequested <StsOrStmntReqd>

*Presence:* [0..1]

*Definition:* Details of the request.

**StatusOrStatementRequested <StsOrStmntReqd>** contains one of the following **StatusOrStatement11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>StatusAdvice</b> <StsAdvvc>	[1..1]		C3	447
	<b>Number</b> <Nb>	[1..1]	±	C6	448
	<b>References</b> <Refs>	[1..*]	±		448
Or}	<b>Statement</b> <Stmt>	[1..1]	±		449

### 17.4.5.1 StatusAdvice <StsAdvvc>

*Presence:* [1..1]

*Definition:* Identifies the status advice and the transaction for which the status advice was requested.

*Impacted by:* C3 "ReferenceRule"

**StatusAdvice <StsAdvvc>** contains the following **DocumentNumber18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	±	C6	448
	<b>References</b> <Refs>	[1..*]	±		448

#### Constraints

- **ReferenceRule**

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a

SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

#### 17.4.5.1.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Number used to identify a message or document.

*Impacted by:* C6 "ShortLongNumberRule"

**Number <Nb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

#### 17.4.5.1.2 References <Refs>

*Presence:* [1..\*]

*Definition:* References of transaction for which the status is requested.

**References <Refs>** contains the following elements (see "Identification28" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1336
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1336
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1336
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1336
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1337
	CommonIdentification <CmonId>	[0..1]	Text		1337
	TradIdentification <TradId>	[0..*]	Text		1337
	MasterIdentification <MstrId>	[0..1]	Text		1337
	BasketIdentification <BsktId>	[0..1]	Text		1337
	IndexIdentification <IndxId>	[0..1]	Text		1337
	ListIdentification <ListId>	[0..1]	Text		1337
	ProgramIdentification <PrgmId>	[0..1]	Text		1338
	PoolIdentification <PoolId>	[0..1]	Text		1338
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1338

#### 17.4.5.2 Statement <Stmnt>

*Presence:* [1..1]

*Definition:* Identifies the statement/report that was requested.

**Statement <Stmnt>** contains the following elements (see "DocumentNumber13" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C72	1283

### 17.4.6 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus89Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		450
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		450
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		450

**17.4.6.1 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1915
Or}	Reason <Rsn>	[1..*]			1915
	Code <Cd>	[1..1]	±		1915
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1915

**17.4.6.2 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction/Request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus44Choice](#)" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1802
Or}	Reason <Rsn>	[1..*]			1802
	Code <Cd>	[1..1]	±		1803
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1803

**17.4.6.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**17.4.7 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by: C7 "SupplementaryDataRule"*

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

# 18 **sese.023.001.11**

## **SecuritiesSettlementTransactionInstructionV11**

### 18.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manages a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.

#### Usage

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkage functionality.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionInstructionV11 MessageDefinition is composed of 18 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.



- C. NumberCounts  
Count of the number of transactions linked.
- D. Linkages  
Link to another transaction that must be processed after, before or at the same time.
- E. TradeDetails  
Details of the trade.
- F. FinancialInstrumentIdentification  
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- G. FinancialInstrumentAttributes  
Elements characterising a financial instrument.
- H. QuantityAndAccountDetails  
Details related to the account and quantity involved in the transaction.
- I. SettlementParameters  
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- J. StandingSettlementInstructionDetails  
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- K. DeliveringSettlementParties  
Identifies the chain of delivering settlement parties.
- L. ReceivingSettlementParties  
Identifies the chain of receiving settlement parties.
- M. CashParties  
Cash parties involved in the transaction if different from the securities settlement parties.
- N. SettlementAmount  
Total amount of money to be paid or received in exchange for the securities.
- O. OtherAmounts  
Other amounts than the settlement amount.
- P. OtherBusinessParties  
Other business parties relevant to the transaction.
- Q. AdditionalPhysicalOrRegistrationDetails  
Information for registration or physical settlement.
- R. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;SciesSttlmTxInst&gt;</i>	[1..1]		C6, C12, C13, C19, C20, C23, C43, C51, C52, C65, C67, C68, C76, C77, C38, C66	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		469
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[1..1]	±		469
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C21	470
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C39	470
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C18, C32, C37, C49, C75, C74	471
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		474
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		474
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		474
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		474
	<b>TradeDate</b> <TradDt>	[0..1]	±		474
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		475
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		475
	<b>DealPrice</b> <DealPric>	[0..1]	±		475
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C41	476
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		476
	<b>Reporting</b> <Rptg>	[0..*]	±		476
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		477
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		477
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		477

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		477
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		478
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		478
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		478
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		478
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		478
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C26, C27, C34, C35, C42	479
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C48	480
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C24, C53, C57, C61, C63, C64	482
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		484
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		484
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		484
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		485
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		485
	<b>CashAccount</b> <CshAcct>	[0..1]	±		485
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C62	486
	<b>QuantityBreakdown</b> <QtyBrkdn>	[0..*]	±		486
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C14, C29, C70, C71	486
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C78	489
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		490
	<b>Counterparty</b> <CtrPty>	[1..1]	±		490
	<b>Vendor</b> <Vndr>	[0..1]	±		490
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrngSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	490

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	492
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	494
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	496
	<b>CashParties</b> <CshPties>	[0..1]	±		498
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		499
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		499
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C33, C50	500
	<b>Investor</b> <Invstr>	[0..*]	±	C31, C55, C59	501
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±	C56, C60	502
	<b>StockExchange</b> <StockXchg>	[0..1]	±		503
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		503
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C56, C60	503
	<b>Broker</b> <Brkr>	[0..1]	±	C56, C60	504
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			505
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		506
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		506
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		506
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C36	506
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C73	506

## 18.3 Constraints

### C1 **ActiveCurrency**

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

### C2 **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 **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 **AdditionalPhysicalOrRegistrationDetailsRule**

If AdditionalPhysicalOrRegistrationDetails is present, then the instruction must be free of payment.

*This constraint is defined at the MessageDefinition level.*

### C7 **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C8 **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.

### C9 **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### C10 **BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C11 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C12 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Delivery'
And
    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C13 BuyToCoverRule**

If SettlementParameters/SettlementTransactionCondition BuyToCover (BUTC) is present then at least one Linkage must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

*This constraint is defined at the MessageDefinition level.*

#### **C14 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

#### **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 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C18 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

## **C19 CurrencyToBuyRule**

If CurrencyToBuy is present then the instruction must be a delivery.

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Receive'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent
```

*This constraint is defined at the MessageDefinition level.*

## **C20 CurrencyToSellRule**

If CurrencyToSell is present then the instruction must be a receive.

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Delivery'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent
```

*This constraint is defined at the MessageDefinition level.*

#### **C21 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C22 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C23 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C24 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C25 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C26 DescriptionPresenceRule**

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

#### **C27 DescriptionUsageRule**

Description must be used alone as the last resort.



**C28 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).

**C29 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

**C30 IBAN**

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

**C31 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C32 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C33 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C34 ISINGuideline**

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

**C35 ISINPresenceRule**

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

**C36 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C37 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C38 LinkageGuideline**

Global market practice rules on the use of the linkages exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, block trades, sell-buy back, buy-sell back, securities lending and borrowing.

For more details, see the relevant market practice documents on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

### **C39 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

### **C40 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.

### **C41 NumberRule**

If Number is negative, then Sign must be present.

### **C42 OtherIdentificationPresenceRule**

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

### **C43 PairOffTurnRule**

If LinkedQuantity is present in minimum one occurrence of Linkages, then the type of settlement transaction must be a pair-off or a turnaround, that is, SettlementParameters/SecuritiesTransactionType must be PAIR or TURN.

On Condition

/Linkages[\*]/LinkedQuantity is present

Following Must be True

/SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'PairOff'

Or /SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'Turnaround'

*This constraint is defined at the MessageDefinition level.*

### **C44 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

### **C45 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

### **C46 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

### **C47 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

### **C48 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### **C49 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C50 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C51 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C52 RegistrationDetailsRule**

If SettlementParameters/Registration is present with code YREG (Registration to take place), then additional registration details must be specified in the AdditonalInformation/RegistrationDetails field of the Party (Receiving or DeliveringSettlementParties) under whom the registration must take place, unless this information is already available at the account servicer via standing instruction/SLA.

*This constraint is defined at the MessageDefinition level.*

**C53 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C54 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C55 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C56 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C57 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C58 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C59 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C60 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C61 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C62 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C63 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C64 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C65 SecuritiesFinancingSettlementRule**

In the framework of Securities Financing (repo, reverse repo, sec lending, sec borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

*This constraint is defined at the MessageDefinition level.*

**C66 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C67 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Receive'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C68 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

```
On Condition
    /SettlementTypeAndAdditionalParameters/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C69 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C70 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C71 SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer

related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the Block Trade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C72 ShortLongNumberRule**

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

#### **C73 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.

#### **C74 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C75 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **C76 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

#### **C77 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is instructed by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)



SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

#### **C78 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

#### **C79 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## **18.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **18.4.1 TransactionIdentification <TxId>**

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 2079

### **18.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>**

*Presence:* [1..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "SettlementTypeAndAdditionalParameters21" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1383
	Payment <Pmt>	[1..1]	CodeSet		1383
	CommonIdentification <CmonId>	[0..1]	Text		1383
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1384
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1384
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1384
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1384
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1384
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1384

### 18.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C21 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount2Choice" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1404
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1405
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1405
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1405

#### Constraints

- CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 18.4.4 Linkages <Lnkgs>

*Presence:* [0..\*]

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

*Impacted by:* C39 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see "Linkages64" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1409
	MessageNumber <MsgNb>	[0..1]	±	C72	1409
	Reference <Ref>	[1..1]	±		1410
	LinkedQuantity <LkdQty>	[0..1]	±		1410
	ReferenceOwner <RefOwnr>	[0..1]	±		1410

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

## 18.4.5 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C18 "CurrencyToBuyOrSellRule", C32 "InvestorCapacityRule", C37 "LateDeliveryDateRule", C49 "PlaceOfTradeRule", C75 "TradeDateTimeUTCRule", C74 "TradeDateGuideline"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails119** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		474
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		474
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		474
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		474
	<b>TradeDate</b> <TradDt>	[0..1]	±		474
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		475
	<b>LateDeliveryDate</b> <LateDlvyDt>	[0..1]	±		475
	<b>DealPrice</b> <DealPric>	[0..1]	±		475
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C41	476
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		476
	<b>Reporting</b> <Rptg>	[0..*]	±		476
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		477
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		477
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		477
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		477
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		478
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		478
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		478
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		478
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		478

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 18.4.5.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### 18.4.5.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 2079

#### 18.4.5.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 18.4.5.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "PlaceOfClearingIdentification2" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 18.4.5.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 18.4.5.6 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 18.4.5.7 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 18.4.5.8 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 18.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C41 "NumberRule"

*Datatype:* "Max3Number" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 18.4.5.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 18.4.5.11 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting6Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494



**18.4.5.12 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**18.4.5.13 InvestorCapacity <InvstrCpcty>***Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

**18.4.5.14 TradeOriginatorRole <TradOrgtrRole>***Presence:* [0..1]*Definition:* Specifies the role of the trading party in the transaction.**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

**18.4.5.15 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

**18.4.5.16 CurrencyToBuyOrSell <CcyToBuyOrSell>***Presence:* [0..1]*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

**18.4.5.17 MatchingStatus <MtchgSts>***Presence:* [0..1]*Definition:* Provides the matching status of the instruction.**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

**18.4.5.18 AffirmationStatus <AffirmSts>***Presence:* [0..1]*Definition:* Status of affirmation of a trade.**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

**18.4.5.19 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "[Max350Text](#)" on page 2079**18.4.5.20 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>***Presence:* [0..1]

**Definition:** Provides additional settlement processing information which cannot be included within the structured fields of the message.

**Datatype:** "Max350Text" on page 2079

## 18.4.6 FinancialInstrumentIdentification <FinInstrmId>

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

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

**Impacted by:** [C26 "DescriptionPresenceRule"](#), [C27 "DescriptionUsageRule"](#), [C34 "ISINGuideline"](#), [C35 "ISINPresenceRule"](#), [C42 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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

## 18.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C48 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 18.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C24 "DenominationRule", C53 "SafekeepingAccountOrBlockChainAddress1Rule", C57 "SafekeepingAccountOrBlockChainAddress2Rule", C61 "SafekeepingAccountOrBlockChainAddress3Rule", C63 "SafekeepingPlaceGuideline", C64 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		484
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		484
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		484
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		485
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		485
	<b>CashAccount</b> <CshAcct>	[0..1]	±		485
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C62	486
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		486

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtICSD:** an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- **SafekeepingPlaceType/SharesHeldAtLocalCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### • **SafekeepingPlaceRule**

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

### 18.4.8.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

### 18.4.8.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 2079

### 18.4.8.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.



**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 18.4.8.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 18.4.8.5 BlockChainAddressOrWallet <BlckChainAdrOrWllet>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllet>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 18.4.8.6 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 18.4.8.7 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:* C62 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

### 18.4.8.8 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown62" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

### 18.4.9 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C14 "CashClearingSystemRule", C29 "FXStandingInstructionPresenceRule", C70 "SettlementDetailsRule", C71 "SettlementParametersGuideline"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails201" on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1688
	Priority <Prty>	[0..1]	±		1688
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1688
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1688
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1689
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1689
	BlockTrade <BlckTrad>	[0..1]	±		1689
	CCPEligibility <CCPElgbly>	[0..1]	±		1690
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1690
	CashClearingSystem <CshClrSys>	[0..1]	±		1690
	ExposureType <XpsrTp>	[0..1]	±		1690
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1691
	MarketClientSide <MktClntSd>	[0..1]	±		1691
	NettingEligibility <NetgElgbly>	[0..1]	±		1691
	Registration <Regn>	[0..1]	±		1691
	RepurchaseType <RpTp>	[0..1]	±		1692
	LegalRestrictions <LglRstrctns>	[0..1]	±		1692
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1692
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1692
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1693
	TaxCapacity <TaxCpcty>	[0..1]	±		1693
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1693
	Tracking <Trckg>	[0..1]	±		1693
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1694
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1694
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1694
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1694
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1695
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1695

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSecuritiesSubBalanceType <RcvgScitiesSubBalTp>	[0..1]	±		1695
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1696

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

/HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 18.4.10 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* [C78 "VendorPresenceRule"](#)

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		490
	<b>Counterparty</b> <CtrPty>	[1..1]	±		490
	<b>Vendor</b> <Vndr>	[0..1]	±		490
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	490
	<b>OtherReceivingSettlementParties</b> <OthrRcvrgSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	492

### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True  
/Vendor Must be present

#### 18.4.10.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 18.4.10.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "Counterparty15Choice" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 18.4.10.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 18.4.10.4 OtherDeliveringSettlementParties <OthrDlvrGSttImPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C11 "BookTransferGuideline", C25 "DepositoryGuideline", C44 "Party2PresenceRule", C45 "Party3PresenceRule", C46 "Party4PresenceRule", C47 "Party5PresenceRule", C69 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
/Party2 is present

Following Must be True  
/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
/Party3 is present  
Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 18.4.10.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C11 "BookTransferGuideline", C25 "DepositoryGuideline", C44 "Party2PresenceRule", C45 "Party3PresenceRule", C46 "Party4PresenceRule", C47 "Party5PresenceRule", C69 "SettlementChainGuideline"



**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 18.4.11 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C25 "DepositoryGuideline", C44 "Party2PresenceRule", C45 "Party3PresenceRule", C46 "Party4PresenceRule", C47 "Party5PresenceRule", C69 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 18.4.12 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C25 "DepositoryGuideline", C44 "Party2PresenceRule", C45 "Party3PresenceRule", C46 "Party4PresenceRule", C47 "Party5PresenceRule", C69 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 18.4.13 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

## 18.4.14 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection94" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

## 18.4.15 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StrmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

## 18.4.16 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C33 "InvestorCountryCodeRule", C50 "QualifiedForeignIntermediaryRule"



**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C31, C55, C59	501
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C56, C60	502
	<b>StockExchange</b> <StockXchg>	[0..1]	±		503
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		503
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C56, C60	503
	<b>Broker</b> <Brkr>	[0..1]	±	C56, C60	504

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 18.4.16.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C31 "IdentificationNationalityOfInvestorRule", C55  
"SafekeepingAccountOrBlockChainAddress1Rule", C59  
"SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1523
	ProcessingIdentification <Prcgld>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**18.4.16.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C56 "SafekeepingAccountOrBlockChainAddress1Rule", C60 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrclgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 18.4.16.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 18.4.16.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 18.4.16.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* C56 "SafekeepingAccountOrBlockChainAddress1Rule", C60 "SafekeepingAccountOrBlockChainAddress2Rule"

**TripartyAgent <TrptyAgt>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 18.4.16.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* C56 "SafekeepingAccountOrBlockChainAddress1Rule", C60 "SafekeepingAccountOrBlockChainAddress2Rule"

**Broker <Brkr>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

## 18.4.17 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		506
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		506
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		506
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C36	506

**18.4.17.1 CertificationIdentification <CertfctnId>***Presence:* [0..1]*Definition:* Identification assigned to a deposit.*Datatype:* "Max35Text" on page 2079**18.4.17.2 CertificationDateTime <CertfctnDtTm>***Presence:* [0..1]*Definition:* Date/time at which the certificates in the deposit were validated by the agent.**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**18.4.17.3 RegistrarAccount <RegarAcct>***Presence:* [0..1]*Definition:* Account at the registrar where financial instruments are registered.*Datatype:* "Max35Text" on page 2079**18.4.17.4 CertificateNumber <CertNb>***Presence:* [0..\*]*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.*Impacted by:* C36 "ISO8532AndIssuerSchemeNameRule"**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

**Constraints**

- ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**18.4.18 SupplementaryData <SplmtryData>***Presence:* [0..\*]

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

*Impacted by:* C73 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### Constraints

- **SupplementaryDataRule**

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

# 19 **sese.024.001.12**

## **SecuritiesSettlementTransactionStatusAdviceV12**

### 19.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.

The status advice may be sent as a response to the request of the account owner or not.

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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionStatusAdviceV12 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification  
Provides unambiguous transaction identification information.
- B. Linkages  
Link to another transaction - provided for information only.
- C. ProcessingStatus  
Provides details on the processing status of the transaction.
- D. InferredMatchingStatus



Provides the matching status of an instruction as per the account servicer based on an allegation.  
At this time no matching took place on the market (at the CSD/ICSD).

E. MatchingStatus

Provides the matching status of the instruction.

F. SettlementStatus

Provides the status of settlement of a transaction.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

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

## 19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxStsAdv>	[1..1]		C12, C17, C25, C34, C35, C32	
	<b>TransactionIdentification</b> <TxId>	[1..1]	±	C18	518
	<b>Linkages</b> <Lnks>	[0..1]	±		518
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			518
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		519
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		519
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		519
Or	<b>Repair</b> <Rpr>	[1..1]	±		520
Or	<b>Cancelled</b> <Canc>	[1..1]	±		520
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		521
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		521
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C3	521
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C3	522
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		522
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		523
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C24	523
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C13, C26, C28, C30, C37, C38	524
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		529
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		529
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		529
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		529
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		529
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		530
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		530

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		530
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		530
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		530
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C31	531
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		531
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		531
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	532
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		533
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		533
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		533
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		534
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		534
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		534
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		535
	<b>TradeDate</b> <TradDt>	[0..1]	±		535
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		535
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		535
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		535
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		536
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C5, C33	536
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C20, C21, C22, C23	537
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C20, C21, C22, C23	539
	<b>Investor</b> <Invstr>	[0..1]	±		540
	<b>QualifiedForeignIntermediary</b> <QlfdFrnglIntrmy>	[0..1]	±		540
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		540
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C36	540

## 19.3 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 **AdditionalReasonInformationRule**

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 **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

### 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 InferredMatchingStatusStatusPresenceRule**

If ProcessingStatus, MatchingStatus and SettlementStatus are absent, then InferredMatchingStatus must be present.

```
On Condition
    /ProcessingStatus is absent
    And    /MatchingStatus is absent
    And    /SettlementStatus is absent
Following Must be True
    /InferredMatchingStatus Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 InvestorCountryCodeRule**

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**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 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 MatchingStatusPresenceRule**

If ProcessingStatus, InferredMatchingStatus and SettlementStatus are absent, then MatchingStatus must be present.

```
On Condition
    /ProcessingStatus is absent
    And    /SettlementStatus is absent
    And    /InferredMatchingStatus is absent
Following Must be True
    /MatchingStatus Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C18 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C19 OtherIdentificationPresenceRule**

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

**C20 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C21 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C22 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C23 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C24 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C25 ProcessingStatusPresenceRule**

If InferredMatchingStatus, MatchingStatus and SettlementStatus are absent, then ProcessingStatus must be present.

```
On Condition
    /MatchingStatus is absent
    And    /SettlementStatus is absent
    And    /InferredMatchingStatus is absent
Following Must be True
    /ProcessingStatus Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C26 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C27 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C28 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C29 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C30 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C31 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C32 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C33 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C34 SettlementStatusAndMatchedRule**

If settlement status/reason is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

*This constraint is defined at the MessageDefinition level.*

**C35 SettlementStatusPresenceRule**

If ProcessingStatus, InferredMatchingStatus and MatchingStatus are absent, then SettlementStatus must be present.

```
On Condition
    /ProcessingStatus is absent
    And    /MatchingStatus is absent
    And    /InferredMatchingStatus is absent
Following Must be True
    /SettlementStatus Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C36 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.

**C37 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

### **C38 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:



Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 19.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* C18 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following elements (see "TransactionIdentifications47" on page 1345 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1345
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1346
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1346
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1346
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1346
	CommonIdentification <CmonId>	[0..1]	Text		1346
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		1346

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 19.4.2 Linkages <Lnkgs>

*Presence:* [0..1]

*Definition:* Link to another transaction - provided for information only.

**Linkages <Lnkgs>** contains the following elements (see "Linkages41" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1491
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1491

### 19.4.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus88Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		519
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		519
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		519
Or	<b>Repair</b> <Rpr>	[1..1]	±		520
Or	<b>Cancelled</b> <Canc>	[1..1]	±		520
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		521
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		521
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C3	521
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C3	522

#### 19.4.3.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

#### 19.4.3.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus18Choice](#)" on page 1818 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1818
Or}	Reason <Rsn>	[1..*]			1818
	Code <Cd>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1819

#### 19.4.3.3 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus39Choice](#)" on page 1789 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1789
Or}	Reason <Rsn>	[1..*]			1789
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1792
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1792

#### 19.4.3.4 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1837
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

#### 19.4.3.5 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction/request has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1846
Or}	Reason <Rsn>	[1..*]			1846
	Code <Cd>	[1..1]			1847
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

#### 19.4.3.6 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending, waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

#### 19.4.3.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 19.4.3.8 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

*Impacted by:* [C3 "AdditionalReasonInformationRule"](#)

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 19.4.3.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C3 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 19.4.4 InferredMatchingStatus <lfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

## 19.4.5 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

## 19.4.6 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C24 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus30Choice" on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1781
Or	Failing <FIng>	[1..1]	±		1781
Or}	Proprietary <Prtry>	[1..1]	±		1782

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 19.4.7 TransactionDetails <TxDtIs>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C13 "InvestorCountryCodeRule", C26 "SafekeepingAccountOrBlockChainAddress1Rule", C28 "SafekeepingAccountOrBlockChainAddress2Rule", C30 "SafekeepingAccountOrBlockChainAddress3Rule", C37 "TwoLegTransactionOpeningClosing1Rule", C38 "TwoLegTransactionOpeningClosing2Rule"



**TransactionDetails <TxDtls>** contains the following **TransactionDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		529
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		529
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		529
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		529
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		529
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		530
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		530
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		530
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		530
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		530
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C31	531
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		531
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		531
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	532
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		533
	<b>PartiallyReleasedQuantity</b> <PrtlyRlsdQty>	[0..1]	±		533
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		533
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		534
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		534
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		534
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		535
	<b>TradeDate</b> <TradDt>	[0..1]	±		535
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		535
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		535
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		535
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		536
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C5, C33	536

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C20, C21, C22, C23	537
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C20, C21, C22, C23	539
	<b>Investor</b> <Invstr>	[0..1]	±		540
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		540
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrdgAddtlDtls>	[0..1]	Text		540

**Constraints**

- **InvestorCountryCodeRule**

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
 /SafekeepingAccount Must be present  
 Or /BlockChainAddressOrWallet Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 19.4.7.1 TradeIdentification <TradeId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### 19.4.7.2 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### 19.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

#### 19.4.7.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### 19.4.7.5 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 2079

#### 19.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

#### 19.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

#### 19.4.7.8 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 19.4.7.9 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 19.4.7.10 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 19.4.7.11 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:* C31 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 19.4.7.12 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 19.4.7.13 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

**Definition:** Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 19.4.7.14 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", C19 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

#### 19.4.7.15 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 19.4.7.16 PartiallyReleasedQuantity <PrtlyRlsdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument to be released.

**PartiallyReleasedQuantity <PrtlyRlsdQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 19.4.7.17 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

#### 19.4.7.18 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 19.4.7.19 ExpectedSettlementDate <XpctdSttlmDt>

*Presence:* [0..1]

*Definition:* Date/time at which the sender expects settlement.

**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 19.4.7.20 ExpectedValueDate <XpctdValDt>

*Presence:* [0..1]

*Definition:* For against payment transactions, the value date/time at which the sender expects the settlement amount to be credited or debited.

**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**19.4.7.21 SettlementDate <SttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

**19.4.7.22 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

**19.4.7.23 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "[ISODatetime](#)" on page 2073**19.4.7.24 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "[ISODatetime](#)" on page 2073**19.4.7.25 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "[ReceiveDelivery1Code](#)" on page 2001

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.

#### 19.4.7.26 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 19.4.7.27 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C5 "CashClearingSystemRule", C33 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails202" on page 1678 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1679
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1680
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1680
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1680
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1680
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1681
	Registration <Regn>	[0..1]	±		1681
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1681
	ExposureType <XpsrTp>	[0..1]	±		1682
	CashClearingSystem <CshClrSys>	[0..1]	±		1682
	TaxCapacity <TaxCpcty>	[0..1]	±		1682
	RepurchaseType <RpTp>	[0..1]	±		1682
	MarketClientSide <MktClntSd>	[0..1]	±		1683
	BlockTrade <BlckTrad>	[0..1]	±		1683
	LegalRestrictions <LglRstrctns>	[0..1]	±		1683
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1683
	NettingEligibility <NetgElgblty>	[0..1]	±		1684
	CCPEligibility <CCPElgbly>	[0..1]	±		1684
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1684
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1684
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1685

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 19.4.7.28 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**19.4.7.29 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule"**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

**Constraints**• **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

• **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

• **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

• **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

**19.4.7.30 Investor <Invstr>***Presence:* [0..1]*Definition:* Party, either an individual or organisation, whose assets are being invested.**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

**19.4.7.31 QualifiedForeignIntermediary <QlfdFrgnIntrmy>***Presence:* [0..1]*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**19.4.7.32 SettlementInstructionProcessingAdditionalDetails  
<SttlmInstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* "[Max350Text](#)" on page 2079**19.4.8 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C36 "SupplementaryDataRule"](#)



**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

# 20      **sese.025.001.11**

## **SecuritiesSettlementTransactionConfirmationV11**

### 20.1    **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionConfirmationV11 MessageDefinition is composed of 17 MessageBuildingBlocks:

A. TransactionIdentificationDetails

Provides transaction type and identification information.

B. Linkages

Link to another transaction - provided for information only.

C. AdditionalParameters

Additional parameters for the transaction.

D. TradeDetails

Details of the trade.

E. FinancialInstrumentIdentification

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

---

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. StandingSettlementInstructionDetails**

Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

**J. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**K. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**L. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**M. SettledAmount**

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**N. OtherAmounts**

Other amounts than the settlement amount.

**O. OtherBusinessParties**

Other business parties relevant to the transaction.

**P. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**Q. SupplementaryData**

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

## 20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxConf>	[1..1]		C10, C15, C41, C55, C56, C62, C63, C54	
	<b>TransactionIdentificationDetails</b> <TxIdDtIs>	[1..1]	±	C29	556
	<b>Linkages</b> <Lnkgs>	[0..1]	±		556
	<b>AdditionalParameters</b> <AddtlParams>	[0..1]	±	C32	557
	<b>TradeDetails</b> <TradDtIs>	[1..1]		C3, C23, C39, C61, C60	557
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		559
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		559
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		559
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		559
	<b>TradeDate</b> <TradDt>	[0..1]	±		559
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		560
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		560
	<b>DealPrice</b> <DealPric>	[0..1]	±		560
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C30	561
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		561
	<b>Reporting</b> <Rptg>	[0..*]	±		561
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		562
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		562
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		562
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		562
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		563
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		563
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C31	563

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C38	564
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C16, C33, C42, C46, C50, C52, C53	566
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		568
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C20	568
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C20	569
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		569
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		570
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		570
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		570
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		570
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		571
	<b>CashAccount</b> <CshAcct>	[0..1]	±		571
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		571
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C51	572
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C11, C58	572
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C64	574
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		574
	<b>Counterparty</b> <CtrPty>	[1..1]	±		575
	<b>Vendor</b> <Vndr>	[0..1]	±		575
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrngSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	575
	<b>OtherReceivingSettlementParties</b> <OthrRcvngSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	577
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36,	579

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C37, C57	
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	581
	<b>CashParties</b> <CshPties>	[0..1]	±		583
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		584
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		584
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C24, C40	585
	<b>Investor</b> <Invstr>	[0..*]	±	C22, C44, C48	586
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±	C45, C49	587
	<b>StockExchange</b> <StockXchg>	[0..1]	±		588
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		588
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C45, C49	589
	<b>Broker</b> <Brkr>	[0..1]	±	C45, C49	590
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			590
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		591
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		591
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		591
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C27	591
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C59	592

## 20.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### **C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### **C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### **C6 AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### **C7 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.

### **C8 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### **C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C10 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is absent
Following Must be True
    /DeliveringSettlementParties/Depository Must be present
And    /DeliveringSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C16 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C17 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).



**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 IBAN**

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

**C22 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C23 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C24 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**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 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C28 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.

**C29 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C30 NumberRule**

If Number is negative, then Sign must be present.

**C31 OtherIdentificationPresenceRule**

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

**C32 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C33 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C34 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C35 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C36 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C37 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C38 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C39 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C40 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C41 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition  
 /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Delivery'  
 And /StandingSettlementInstructionDetails is absent  
 Following Must be True  
 /ReceivingSettlementParties/Depository Must be present  
 And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C42 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C43 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C44 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C45 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C46 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C47 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C48 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C49 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C50 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C51 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C52 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C53 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

### **C54 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

### **C55 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

### **C56 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

### **C57 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C58 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C59 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.

**C60 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C61 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C62 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

### **C63 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

**C64 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## 20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 20.4.1 TransactionIdentificationDetails <TxIdDtIs>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* C29 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtIs>** contains the following elements (see "SettlementTypeAndIdentification27" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1348
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1348
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1349
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1349
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1349
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1349
	Payment <Pmt>	[1..1]	CodeSet		1349
	CommonIdentification <CmonId>	[0..1]	Text		1350
	PoolIdentification <PoolId>	[0..1]	Text		1350
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1350

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 20.4.2 Linkages <Lnkgs>

*Presence:* [0..1]

*Definition:* Link to another transaction - provided for information only.



**Linkages <Lnkgs>** contains the following elements (see "Linkages41" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1491
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1491

### 20.4.3 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters for the transaction.

*Impacted by:* C32 "PartialSettlementGuideline"

**AdditionalParameters <AddtlParams>** contains the following elements (see "AdditionalParameters29" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1379
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1379
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1380
	TripartyAgentServiceProviderCollateralTransactionIdentifi- cation <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1380
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1380
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1380
	TripartyAgentServiceProviderCollateralInstructionIdentific- ation <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1380

#### Constraints

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 20.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C23 "InvestorCapacityRule", C39 "PlaceOfTradeRule", C61 "TradeDateTimeUTCRule", C60 "TradeDateGuideline"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		559
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		559
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		559
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		559
	<b>TradeDate</b> <TradDt>	[0..1]	±		559
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		560
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		560
	<b>DealPrice</b> <DealPric>	[0..1]	±		560
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C30	561
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		561
	<b>Reporting</b> <Rptg>	[0..*]	±		561
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		562
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		562
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		562
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		562
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		563
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccAddtlDtIs>	[0..1]	Text		563

#### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 20.4.4.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### 20.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 2079

#### 20.4.4.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 20.4.4.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 20.4.4.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 20.4.4.6 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 20.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "[SettlementDate18Choice](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1277

#### 20.4.4.8 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 20.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C30 "NumberRule"

*Datatype:* "Max3Number" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 20.4.4.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 20.4.4.11 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting6Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

**20.4.4.12 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**20.4.4.13 InvestorCapacity <InvstrCpcty>***Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

**20.4.4.14 TradeOriginatorRole <TradOrgtrRole>***Presence:* [0..1]*Definition:* Specifies the role of the trading party in the transaction.**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

**20.4.4.15 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

**20.4.4.16 FXAdditionalDetails <FxAddtIDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "Max350Text" on page 2079**20.4.4.17 SettlementInstructionProcessingAdditionalDetails  
<SttlmInstrPrcgAddtIDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.*Datatype:* "Max350Text" on page 2079**20.4.5 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", C31 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

**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
```

## 20.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C38 "PlaceOfListingRule"



**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <CllblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 20.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C16 "DenominationRule", C33 "PartialSettlementGuideline", C42

"SafekeepingAccountOrBlockChainAddress1Rule", C46

"SafekeepingAccountOrBlockChainAddress2Rule", C50

"SafekeepingAccountOrBlockChainAddress3Rule", C52 "SafekeepingPlaceGuideline", C53

"SafekeepingPlaceRule"

**QuantityAndAccountDetails** <QtyAndAcctDtls> contains the following **QuantityAndAccount96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		568
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C20	568
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C20	569
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		569
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		570
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		570
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		570
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		570
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlIt>	[0..1]	±		571
	<b>CashAccount</b> <CshAcct>	[0..1]	±		571
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		571
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C51	572

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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
```

- **SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True  
     /SafekeepingAccount Must be present  
     Or     /BlockchainAddressOrWallet Must be present

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 20.4.7.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 20.4.7.2 PreviouslySettledQuantity <PrevsllySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

*Impacted by:* C20 "DigitalTokenUnitUsageRule"

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 20.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

*Impacted by:* C20 "DigitalTokenUnitUsageRule"

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 20.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1239
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1239

#### 20.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1239
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1239

#### 20.4.7.6 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 2079

#### 20.4.7.7 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 20.4.7.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 20.4.7.9 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 20.4.7.10 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 20.4.7.11 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown63](#)" on page 1604 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1604
	LotQuantity <LotQty>	[0..1]	±	C28	1604
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1605
	LotDateTime <LotDtTm>	[0..1]	±		1605
	LotPrice <LotPric>	[0..1]	±		1605
	TypeOfPrice <TpOfPric>	[0..1]	±		1606

#### 20.4.7.12 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:* [C51 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

## 20.4.8 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* [C11 "CashClearingSystemRule"](#), [C58 "SettlementDetailsRule"](#)



**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails203" on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1672
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1672
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1672
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1672
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1673
	BlockTrade <BlckTrad>	[0..1]	±		1673
	CCPEligibility <CCPElgbly>	[0..1]	±		1673
	CashClearingSystem <CshClrSys>	[0..1]	±		1674
	ExposureType <XpsrTp>	[0..1]	±		1674
	MarketClientSide <MktClntSd>	[0..1]	±		1674
	NettingEligibility <NetgElgbly>	[0..1]	±		1674
	Registration <Regn>	[0..1]	±		1675
	RepurchaseType <RpTp>	[0..1]	±		1675
	LegalRestrictions <LglRstrctns>	[0..1]	±		1675
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1675
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1676
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1676
	TaxCapacity <TaxCpcty>	[0..1]	±		1676
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1676
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1677
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1677
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1677
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1677
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1678

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 20.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C64 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStglInstrDB>	[1..1]	±		574
	<b>Counterparty</b> <CtrPty>	[1..1]	±		575
	<b>Vendor</b> <Vndr>	[0..1]	±		575
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	575
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	577

### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

### 20.4.9.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see ["SettlementStandingInstructionDatabase4Choice"](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 20.4.9.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see ["Counterparty15Choice"](#) on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 20.4.9.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see ["PartyIdentification136"](#) on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 20.4.9.4 OtherDeliveringSettlementParties <OthrDlvrgSttImPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C34 "Party2PresenceRule", C35 "Party3PresenceRule", C36 "Party4PresenceRule", C37 "Party5PresenceRule", C57 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 20.4.9.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C34 "Party2PresenceRule", C35 "Party3PresenceRule", C36 "Party4PresenceRule", C37 "Party5PresenceRule", C57 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.10 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C34 "Party2PresenceRule", C35 "Party3PresenceRule", C36 "Party4PresenceRule", C37 "Party5PresenceRule", C57 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```



- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C34 "Party2PresenceRule"](#), [C35 "Party3PresenceRule"](#), [C36 "Party4PresenceRule"](#), [C37 "Party5PresenceRule"](#), [C57 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

## 20.4.13 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "[AmountAndDirection94](#)" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

## 20.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts40" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1217
	ChargesFees <ChrgsFees>	[0..1]	±		1218
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1218
	TradeAmount <TradAmt>	[0..1]	±		1218
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1219
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1219
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1219
	LocalTax <LclTax>	[0..1]	±		1220
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1220
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1220
	Margin <Mrgn>	[0..1]	±		1221
	Other <Othr>	[0..1]	±		1221
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1221
	ShippingAmount <ShppgAmt>	[0..1]	±		1222
	SpecialConcession <SpclCncssn>	[0..1]	±		1222
	StampDuty <StrmpDty>	[0..1]	±		1222
	StockExchangeTax <StockXchgTax>	[0..1]	±		1223
	TransferTax <TrfTax>	[0..1]	±		1223
	TransactionTax <TxTax>	[0..1]	±		1223
	ValueAddedTax <ValAddedTax>	[0..1]	±		1224
	WithholdingTax <WhldgTax>	[0..1]	±		1224
	NetGainLoss <NetGnLoss>	[0..1]	±		1224
	ConsumptionTax <CsmptnTax>	[0..1]	±		1225
	AccruedCapitalisationAmount <AcrdCptlstrAmt>	[0..1]	±		1225
	BookValue <BookVal>	[0..1]	±		1225
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1226
	ResearchFee <RsrchFee>	[0..1]	±		1226

## 20.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C24 "InvestorCountryCodeRule", C40 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C22, C44, C48	586
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±	C45, C49	587
	<b>StockExchange</b> <StockXchg>	[0..1]	±		588
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		588
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C45, C49	589
	<b>Broker</b> <Brkr>	[0..1]	±	C45, C49	590

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 20.4.15.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C22 "IdentificationNationalityOfInvestorRule", C44 "SafekeepingAccountOrBlockChainAddress1Rule", C48 "SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1523
	ProcessingIdentification <PrcgId>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

#### Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

#### 20.4.15.2 QualifiedForeignIntermediary <QlfdFrgrnIntrmy>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C45 "SafekeepingAccountOrBlockChainAddress1Rule", C49 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgrnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrccgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 20.4.15.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrccgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 20.4.15.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]



*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentificationAndAccount165](#)" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 20.4.15.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* [C45 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C49 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 20.4.15.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* C45 "SafekeepingAccountOrBlockChainAddress1Rule", C49 "SafekeepingAccountOrBlockChainAddress2Rule"

**Broker <Brkr>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrclId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 20.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		591
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		591
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		591
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C27	591

#### 20.4.16.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 2079

#### 20.4.16.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime** <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 20.4.16.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 2079

#### 20.4.16.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C27 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "[SecuritiesCertificate4](#)" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

## 20.4.17 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C59 "[SupplementaryDataRule](#)"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

# 21      **sese.026.001.10**

## **SecuritiesSettlementTransactionReversalAdviceV10**

### 21.1    **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionReversalAdviceV10 MessageDefinition is composed of 17 MessageBuildingBlocks:

- A. TransactionIdentificationDetails  
Provides transaction type and identification information.
- B. ConfirmationReference  
Reference to the unambiguous identification of the confirmation as per the account servicer.
- C. AdditionalParameters  
Additional parameters for the transaction.
- D. TradeDetails  
Details of the trade.
- E. FinancialInstrumentIdentification  
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

---

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. StandingSettlementInstructionDetails**

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**J. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**K. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**L. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**M. SettledAmount**

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**N. OtherAmounts**

Other amounts than the settlement amount.

**O. OtherBusinessParties**

Other business parties relevant to the transaction.

**P. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**Q. SupplementaryData**

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

## 21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxRvslAdv>	[1..1]		C10, C15, C40, C53, C54	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C29	604
	ConfirmationReference <ConfRef>	[1..1]	Text		604
	AdditionalParameters <AddtlParams>	[0..1]	±		605
	TradeDetails <TradDtls>	[1..1]		C3, C23, C38, C59, C58	605
	TradeIdentification <TradId>	[0..*]	Text		607
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		607
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		607
	PlaceOfClearing <PlcOfClr>	[0..1]	±		607
	TradeDate <TradDt>	[0..1]	±		607
	SettlementDate <SttlmDt>	[0..1]	±		608
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		608
	DealPrice <DealPric>	[0..1]	±		608
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	609
	OpeningClosing <OpngClsg>	[0..1]	±		609
	Reporting <Rptg>	[0..*]	±		609
	TradeTransactionCondition <TradTxCond>	[0..*]	±		610
	InvestorCapacity <InvstrCpcty>	[0..1]	±		610
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		610
	TypeOfPrice <TpOfPric>	[0..1]	±		610
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		611
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		611
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C31	611
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C37	612

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C16, C32, C41, C45, C49, C51, C52	614
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		616
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C20	616
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C20	617
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		617
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		618
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		618
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		618
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		618
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		619
	<b>CashAccount</b> <CshAcct>	[0..1]	±		619
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		619
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C50	620
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C11, C56	620
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C60	622
	<b>SettlementStandingInstructionDatabase</b> <SttlmStglInstrDB>	[1..1]	±		622
	<b>Counterparty</b> <CtrPty>	[1..1]	±		623
	<b>Vendor</b> <Vndr>	[0..1]	±		623
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrngSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	623
	<b>OtherReceivingSettlementParties</b> <OthrRcvngSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	625
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	627



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	629
	<b>CashParties</b> <CshPties>	[0..1]			631
	<b>Debtor</b> <Dbtr>	[0..1]	±		631
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		632
	<b>Creditor</b> <Cdtr>	[0..1]	±		632
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		633
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		633
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		634
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C24, C39	635
	<b>Investor</b> <Invstr>	[0..*]	±	C22, C43, C47	636
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±	C44, C48	637
	<b>StockExchange</b> <StockXchg>	[0..1]	±		638
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		638
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C44, C48	639
	<b>Broker</b> <Brkr>	[0..1]	±	C44, C48	640
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			640
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		641
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		641
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		641
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C27	641
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C57	642

## 21.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

## **C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

## **C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

## **C6 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

## **C7 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.

## **C8 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

## **C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## **C10 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True  
/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

#### **C12 Country**

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

#### **C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C15 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition  
/TransactionIdentificationDetails/SecuritiesMovementType is equal to  
value 'Receive'  
And /StandingSettlementInstructionDetails is absent  
Following Must be True  
/DeliveringSettlementParties/Depository Must be present  
And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C16 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C17 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**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 IBAN**

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

**C22 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C23 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C24 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**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 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C28 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.

**C29 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C30 NumberRule**

If Number is negative, then Sign must be present.

**C31 OtherIdentificationPresenceRule**

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

**C32 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C33 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C34 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C35 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C36 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C37 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C38 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C39 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C40 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

    /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

    /ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C41 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C42 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C43 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C44 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C45 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C46 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C47 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C48 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C49 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C50 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C51 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C52 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C53 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
    value 'Receive'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C54 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C55 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C56 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C57 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.

**C58 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C59 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C60 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## 21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 21.4.1 TransactionIdentificationDetails <TxIdDtIs>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* [C29 "NoAccountOwnerTransactionIdentificationRule"](#)

**TransactionIdentificationDetails <TxIdDtIs>** contains the following elements (see ["SettlementTypeAndIdentification27"](#) on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1348
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1348
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1349
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1349
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1349
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1349
	Payment <Pmt>	[1..1]	CodeSet		1349
	CommonIdentification <CmonId>	[0..1]	Text		1350
	PoolIdentification <PoolId>	[0..1]	Text		1350
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1350

#### Constraints

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 21.4.2 ConfirmationReference <ConfRef>

*Presence:* [1..1]

*Definition:* Reference to the unambiguous identification of the confirmation as per the account servicer.



*Datatype:* "Max35Text" on page 2079

### 21.4.3 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters for the transaction.

**AdditionalParameters <AddtlParams>** contains the following elements (see "AdditionalParameters30" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1378
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1378
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1378
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1378

### 21.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C23 "InvestorCapacityRule", C38 "PlaceOfTradeRule", C59 "TradeDateTimeUTCRule", C58 "TradeDateGuideline"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		607
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		607
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		607
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		607
	<b>TradeDate</b> <TradDt>	[0..1]	±		607
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		608
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		608
	<b>DealPrice</b> <DealPric>	[0..1]	±		608
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C30	609
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		609
	<b>Reporting</b> <Rptg>	[0..*]	±		609
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		610
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		610
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		610
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		610
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		611
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		611

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 21.4.4.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### 21.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 2079

#### 21.4.4.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 21.4.4.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "PlaceOfClearingIdentification2" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 21.4.4.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 21.4.4.6 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 21.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "[SettlementDate18Choice](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1277

#### 21.4.4.8 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 21.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C30 "NumberRule"

*Datatype:* "Max3Number" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 21.4.4.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 21.4.4.11 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting6Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

**21.4.4.12 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**21.4.4.13 InvestorCapacity <InvstrCpcty>***Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

**21.4.4.14 TradeOriginatorRole <TradOrgtrRole>***Presence:* [0..1]*Definition:* Specifies the role of the trading party in the transaction.**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

**21.4.4.15 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

**21.4.4.16 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "Max350Text" on page 2079**21.4.4.17 SettlementInstructionProcessingAdditionalDetails  
<SttlmInstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.*Datatype:* "Max350Text" on page 2079**21.4.5 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", C31 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

**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
```

## 21.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C37 "PlaceOfListingRule"



**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 21.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C16 "DenominationRule", C32 "PartialSettlementGuideline", C41

"SafekeepingAccountOrBlockchainAddress1Rule", C45

"SafekeepingAccountOrBlockchainAddress2Rule", C49

"SafekeepingAccountOrBlockchainAddress3Rule", C51 "SafekeepingPlaceGuideline", C52

"SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		616
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C20	616
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C20	617
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		617
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		618
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		618
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		618
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		618
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlIt>	[0..1]	±		619
	<b>CashAccount</b> <CshAcct>	[0..1]	±		619
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		619
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C50	620

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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
```

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
 /SafekeepingAccount Must be present  
 Or /BlockChainAddressOrWallet Must be present

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 21.4.7.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 21.4.7.2 PreviouslySettledQuantity <PrevsllySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

*Impacted by:* C20 "DigitalTokenUnitUsageRule"

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 21.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

*Impacted by:* C20 "DigitalTokenUnitUsageRule"

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 21.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1239
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1239

#### 21.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1239
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1239

#### 21.4.7.6 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 2079

#### 21.4.7.7 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 21.4.7.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 21.4.7.9 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 21.4.7.10 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 21.4.7.11 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown63](#)" on page 1604 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1604
	LotQuantity <LotQty>	[0..1]	±	C28	1604
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1605
	LotDateTime <LotDtTm>	[0..1]	±		1605
	LotPrice <LotPric>	[0..1]	±		1605
	TypeOfPrice <TpOfPric>	[0..1]	±		1606

#### 21.4.7.12 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:* [C50 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

## 21.4.8 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* [C11 "CashClearingSystemRule"](#), [C56 "SettlementDetailsRule"](#)



**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails199" on page 1705 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1707
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1707
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1707
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1707
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1708
	BlockTrade <BlckTrad>	[0..1]	±		1708
	CCPEligibility <CCPElgbly>	[0..1]	±		1708
	CashClearingSystem <CshClrSys>	[0..1]	±		1708
	ExposureType <XpsrTp>	[0..1]	±		1709
	MarketClientSide <MktClntSd>	[0..1]	±		1709
	NettingEligibility <NetgElgbly>	[0..1]	±		1709
	Registration <Regn>	[0..1]	±		1709
	RepurchaseType <RpTp>	[0..1]	±		1710
	LegalRestrictions <LglRstrctns>	[0..1]	±		1710
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1710
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1710
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1711
	TaxCapacity <TaxCpcty>	[0..1]	±		1711
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1711
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1712
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1712
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1712
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1712
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1713

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 21.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C60 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStglInstrDB>	[1..1]	±		622
	<b>Counterparty</b> <CtrPty>	[1..1]	±		623
	<b>Vendor</b> <Vndr>	[0..1]	±		623
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	623
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	625

### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

### 21.4.9.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see ["SettlementStandingInstructionDatabase4Choice"](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 21.4.9.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see ["Counterparty15Choice"](#) on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 21.4.9.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see ["PartyIdentification136"](#) on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 21.4.9.4 OtherDeliveringSettlementParties <OthrDlvrgSttImPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C55 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 21.4.9.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C55 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 21.4.10 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C55 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```



- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 21.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C55 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 21.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Debtor</b> <Dbtr>	[0..1]	±		631
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		632
	<b>Creditor</b> <Cdtr>	[0..1]	±		632
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		633

### 21.4.12.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrnId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

#### 21.4.12.2 DebtorAgent <DbtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the debtor.

**DebtorAgent <DbtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrnId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

#### 21.4.12.3 Creditor <Cdtr>

*Presence:* [0..1]

*Definition:* Party to which an amount of money is due.

**Creditor <Cdtr>** contains the following elements (see "PartyIdentificationAndAccount164" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

#### 21.4.12.4 CreditorAgent <CdtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the creditor.

**CreditorAgent <CdtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

#### 21.4.13 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "AmountAndDirection94" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

## 21.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts40" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1217
	ChargesFees <ChrgsFees>	[0..1]	±		1218
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1218
	TradeAmount <TradAmt>	[0..1]	±		1218
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1219
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1219
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1219
	LocalTax <LclTax>	[0..1]	±		1220
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1220
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1220
	Margin <Mrgn>	[0..1]	±		1221
	Other <Othr>	[0..1]	±		1221
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1221
	ShippingAmount <ShppgAmt>	[0..1]	±		1222
	SpecialConcession <SpclCncssn>	[0..1]	±		1222
	StampDuty <StmpDty>	[0..1]	±		1222
	StockExchangeTax <StockXchgTax>	[0..1]	±		1223
	TransferTax <TrfTax>	[0..1]	±		1223
	TransactionTax <TxTax>	[0..1]	±		1223
	ValueAddedTax <ValAddedTax>	[0..1]	±		1224
	WithholdingTax <WhldgTax>	[0..1]	±		1224
	NetGainLoss <NetGnLoss>	[0..1]	±		1224
	ConsumptionTax <CsmptnTax>	[0..1]	±		1225
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1225
	BookValue <BookVal>	[0..1]	±		1225
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1226
	ResearchFee <RsrchFee>	[0..1]	±		1226

## 21.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

Impacted by: C24 "InvestorCountryCodeRule", C39 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C22, C43, C47	636
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±	C44, C48	637
	<b>StockExchange</b> <StockXchg>	[0..1]	±		638
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		638
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C44, C48	639
	<b>Broker</b> <Brkr>	[0..1]	±	C44, C48	640

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 21.4.15.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

Impacted by: C22 "IdentificationNationalityOfInvestorRule", C43 "SafekeepingAccountOrBlockChainAddress1Rule", C47 "SafekeepingAccountOrBlockChainAddress2Rule"



**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1523
	ProcessingIdentification <PrcgId>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

#### Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

#### 21.4.15.2 QualifiedForeignIntermediary <QlfdFrqnIntrmy>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C44 "SafekeepingAccountOrBlockChainAddress1Rule", C48 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgrnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrccgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 21.4.15.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrccgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 21.4.15.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentificationAndAccount165](#)" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrctlId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 21.4.15.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* [C44 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C48 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1520
	ProcessingIdentification <PrctlId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 21.4.15.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* C44 "SafekeepingAccountOrBlockChainAddress1Rule", C48 "SafekeepingAccountOrBlockChainAddress2Rule"

**Broker <Brkr>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrclId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 21.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following  
**RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		641
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		641
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		641
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C27	641

#### 21.4.16.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 2079

#### 21.4.16.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime** <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 21.4.16.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 2079

#### 21.4.16.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C27 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "[SecuritiesCertificate4](#)" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

## 21.4.17 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C57 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

## 22 **sese.027.001.07** **SecuritiesTransactionCancellationRequestStatusAdviceV07**

### 22.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by 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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionCancellationRequestStatusAdviceV07 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. CancellationRequestReference

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

B. TransactionIdentification

Unambiguous identification of the transaction as known by the account servicer.

C. ProcessingStatus

Provides details on the processing status of the request.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

---

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



## 22.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxCxlReqStsAdv>	[1..1]		C24	
	<b>CancellationRequestReference</b> <CxlReqRef>	[1..1]	Text		648
	<b>TransactionIdentification</b> <TxId>	[0..1]	±	C13	648
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]			648
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		649
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		649
Or	<b>Repair</b> <Rpr>	[1..1]	±		649
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		650
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		650
Or	<b>Denied</b> <Dnd>	[1..1]	±		650
Or}	<b>Cancelled</b> <Canc>	[1..1]	±		651
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C19, C21, C23	651
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		652
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		653
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		653
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	653
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		654
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		655
	<b>TradeDate</b> <TradDt>	[0..1]	±		655
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		655
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C15, C16, C17, C18	656
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	657
	<b>Investor</b> <Invstr>	[0..1]	±		658
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C26	658

## 22.3 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 **AdditionalReasonInformationRule**

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 **Country**

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

### 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 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C8 **DescriptionPresenceRule**

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

### C9 **DescriptionUsageRule**

Description must be used alone as the last resort.

### C10 **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).

### 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 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C14 OtherIdentificationPresenceRule**

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

**C15 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C16 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C17 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C18 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**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 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C24 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C25 ShortLongNumberRule**

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

**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.

## 22.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 22.4.1 CancellationRequestReference <CxlReqRef>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 2079

### 22.4.2 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Impacted by:* [C13 "NoAccountOwnerTransactionIdentificationRule"](#)

**TransactionIdentification <TxId>** contains the following elements (see ["TransactionIdentifications48"](#) on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1344
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1344
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1344
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1344
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1345

#### Constraints

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 22.4.3 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus84Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		649
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		649
Or	<b>Repair</b> <Rpr>	[1..1]	±		649
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		650
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		650
Or	<b>Denied</b> <Dnd>	[1..1]	±		650
Or}	<b>Cancelled</b> <Canc>	[1..1]	±		651

### 22.4.3.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation is pending processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus39Choice" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1830
Or}	Reason <Rsn>	[1..*]			1830
	Code <Cd>	[1..1]	±		1831
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1831

### 22.4.3.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionOrRepairStatus43Choice" on page 1803 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]	±		1804
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1804

### 22.4.3.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus42Choice](#)" on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]	±		1805
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1805

#### 22.4.3.4 AcknowledgedAccepted <AckdAcptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAcptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1915
Or}	Reason <Rsn>	[1..*]			1915
	Code <Cd>	[1..1]	±		1915
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1915

#### 22.4.3.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 22.4.3.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus15Choice](#)" on page 1786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

#### 22.4.3.7 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Cancellation requested executed.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus15Choice](#)" on page 1731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732

#### 22.4.4 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* [C19 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C21 "SafekeepingAccountOrBlockChainAddress2Rule"](#), [C23 "SafekeepingAccountOrBlockChainAddress3Rule"](#)

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails152** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		652
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		653
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		653
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	653
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		654
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		655
	<b>TradeDate</b> <TradDt>	[0..1]	±		655
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		655
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C15, C16, C17, C18	656
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C15, C16, C17, C18	657
	<b>Investor</b> <Invstr>	[0..1]	±		658

#### 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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

#### 22.4.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]



*Definition:* Party that legally owns the account.

**AccountOwner** <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 22.4.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount** <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 22.4.4.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet** <BlckChainAdrOrWlIt> contains the following elements (see "BlockchainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 22.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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
```

### 22.4.4.5 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 22.4.4.6 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

#### 22.4.4.7 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 22.4.4.8 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "**SettlementDate19Choice**" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

#### 22.4.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C15 "Party2PresenceRule", C16 "Party3PresenceRule", C17 "Party4PresenceRule", C18 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "**SettlementParties97**" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
 /Party4 is present  
 Following Must be True  
 /Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
 /Party5 is present  
 Following Must be True  
 /Party4 Must be present

#### 22.4.4.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C15 "Party2PresenceRule", C16 "Party3PresenceRule", C17 "Party4PresenceRule", C18 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
 /Party2 is present  
 Following Must be True  
 /Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
 /Party3 is present  
 Following Must be True  
 /Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 22.4.4.11 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

#### 22.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C26 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

### **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.

## 23 **sese.028.001.10** **SecuritiesSettlementTransactionAllegementN** **otificationV10**

### 23.1 **MessageDefinition Functionality**

#### Scope

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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionAllegementNotificationV10 MessageDefinition is composed of 17 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

##### C. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

##### D. CounterpartyMarketInfrastructureTransactionIdentification

Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.



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**E. TradeDetails**

Details of the trade.

**F. FinancialInstrumentIdentification**

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

**G. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**H. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**I. SecuritiesFinancingDetails**

Details of the closing of the securities financing transaction.

**J. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**K. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**L. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**M. CashParties**

Specifies cash parties in the framework of a corporate action event.

**N. SettlementAmount**

Total amount of money to be paid or received in exchange for the securities.

**O. OtherAmounts**

Other amounts than the settlement amount.

**P. OtherBusinessParties**

Other business parties relevant to the transaction.

**Q. SupplementaryData**

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

## 23.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxAllgmtNtfctn>	[1..1]		C13, C33, C41, C42, C48, C49	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		671
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[1..1]	±		671
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		672
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		672
	<b>TradeDetails</b> <TradDtls>	[1..1]		C23, C32, C47	672
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		673
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		673
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..*]	Text		673
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		673
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		673
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		674
	<b>TradeDate</b> <TradDt>	[0..1]	±		674
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		674
	<b>DealPrice</b> <DealPric>	[0..1]	±		675
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C25	675
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		675
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		675
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C16, C17, C21, C22, C26	676
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C31	677
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C14, C34, C36, C38, C40	679

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			680
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		681
	<b>ClosingLegIdentification</b> <ClsgLegld>	[0..1]	Text		681
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		681
	<b>RateType</b> <RateTp>	[0..1]	±		682
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		682
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		682
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		682
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		683
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	683
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		683
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		683
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		684
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		684
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C9, C44	684
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	685
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	687
	<b>CashParties</b> <CshPties>	[0..1]			689
	<b>Debtor</b> <Dbtr>	[0..1]	±		689
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		690
	<b>Creditor</b> <Cdtr>	[0..1]	±		690
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		691
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		691
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		692
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C20	692
	<b>Investor</b> <Invstr>	[0..1]	±		693
	<b>QualifiedForeignIntermediary</b> <QlfdFrnglIntrmy>	[0..1]	±		693

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StockExchange</b> <StockXchg>	[0..1]	±		694
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		694
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		694
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C46	694

## 23.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C5 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C6 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.

### C7 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C9 CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C10 Country**

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

**C11 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C13 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C14 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C15 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C16 DescriptionPresenceRule**

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

**C17 DescriptionUsageRule**

Description must be used alone as the last resort.

**C18 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).

**C19 IBAN**

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

**C20 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C21 ISINGuideline**

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

**C22 ISINPresenceRule**

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

**C23 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C24 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.

**C25 NumberRule**

If Number is negative, then Sign must be present.

**C26 OtherIdentificationPresenceRule**

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

**C27 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C28 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C29 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C30 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C31 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C32 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C33 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C34 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C35 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C36 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C37 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C38 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C39 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C40 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C41 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C42 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

```
On Condition
  /SettlementTypeAndAdditionalParameters/Payment is equal to value
  'AgainstPaymentSettlement'
Following Must be True
  /SettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C43 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C44 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C45 SignRule**

When Sign is present, rate must not be zero.

**C46 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.

**C47 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C48 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)



SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

#### **C49 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

## 23.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 23.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 2079

### 23.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [1..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "[SettlementTypeAndAdditionalParameters12](#)" on page 1384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1385
	Payment <Pmt>	[1..1]	CodeSet		1385
	CommonIdentification <CmonId>	[0..1]	Text		1385

## 23.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

## 23.4.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

## 23.4.5 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C23 "LateDeliveryDateRule", C32 "PlaceOfTradeRule", C47 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails123** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		673
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		673
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..*]	Text		673
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		673
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		673
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		674
	<b>TradeDate</b> <TradDt>	[0..1]	±		674
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		674
	<b>DealPrice</b> <DealPric>	[0..1]	±		675
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C25	675
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		675
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		675

**Constraints**

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**23.4.5.1 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

**23.4.5.2 CollateralTransactionIdentification <CollTxId>**

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 2079

**23.4.5.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [0..\*]

*Definition:* Identification of an account owner transaction that could potentially match with the allegement notified.

*Datatype:* "Max35Text" on page 2079

**23.4.5.4 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**23.4.5.5 PlaceOfTrade <PlcOfTrad>**

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 23.4.5.6 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 23.4.5.7 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 23.4.5.8 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

**23.4.5.9 DealPrice <DealPric>**

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

**23.4.5.10 NumberOfDaysAccrued <NbOfDaysAcrd>**

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C25 "NumberRule"

*Datatype:* "Max3Number" on page 2076

**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**23.4.5.11 TradeTransactionCondition <TradTxCond>**

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "TradeTransactionCondition5Choice" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**23.4.5.12 TypeOfPrice <TpOfPric>**

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

## 23.4.6 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C16 "DescriptionPresenceRule", C17 "DescriptionUsageRule", C21 "ISINGuideline", C22 "ISINPresenceRule", C26 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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

```

## 23.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C31 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsvPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 23.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C14 "DenominationRule", C34 "SafekeepingAccountOrBlockChainAddress1Rule", C36 "SafekeepingAccountOrBlockChainAddress2Rule", C38 "SafekeepingAccountOrBlockChainAddress3Rule", C40 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount101" on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1591
	DenominationChoice <DnmtnChc>	[0..1]	Text		1591
	AccountOwner <AcctOwnr>	[0..1]	±		1592
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1592
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1592
	CashAccount <CshAcct>	[0..1]	±		1592
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1593
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1593

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

## 23.4.9 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [0..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		681
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		681
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		681
	<b>RateType</b> <RateTp>	[0..1]	±		682
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		682
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		682
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		682
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		683
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	683
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		683
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		683
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		684
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		684

#### 23.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

*Datatype:* "Max52Text" on page 2080

#### 23.4.9.2 ClosingLegIdentification <ClsLegId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### 23.4.9.3 TerminationDate <TermntnDt>

*Presence:* [0..1]

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

**TerminationDate <TermntnDt>** contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

#### 23.4.9.4 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "[RateType35Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 23.4.9.5 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1498
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 23.4.9.6 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 23.4.9.7 InterestPayment <IntrstPmt>

*Presence:* [0..1]

**Definition:** Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

**Datatype:** One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

### 23.4.9.8 VariableRateSupport <VarblRateSpprt>

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

**Definition:** Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see ["RateName1"](#) on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

### 23.4.9.9 RepurchaseRate <RpRate>

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

**Definition:** Rate to be used to recalculate the repurchase amount.

**Impacted by:** [C45 "SignRule"](#)

**RepurchaseRate <RpRate>** contains the following elements (see ["Rate2"](#) on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 23.4.9.10 TransactionCallDelay <TxCallDely>

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

**Definition:** Minimum number of days' notice a counterparty needs for terminating the transaction.

**Datatype:** ["Exact3NumericText"](#) on page 2077

### 23.4.9.11 AccruedInterestAmount <AcrdIntrstAmt>

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

**Definition:** Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

### 23.4.9.12 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

### 23.4.9.13 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 2078

## 23.4.10 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C9 "CashClearingSystemRule", C44 "SettlementDetailsRule"



**SettlementParameters <SttlmParams>** contains the following elements (see "[SettlementDetails187](#)" on page 1651 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1651
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1651
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1652
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1652
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1652
	CashClearingSystem <CshClrSys>	[0..1]	±		1653
	MarketClientSide <MktClntSd>	[0..1]	±		1653
	Registration <Regn>	[0..1]	±		1653
	RepurchaseType <RpTp>	[0..1]	±		1653
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1654
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1654

#### Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 23.4.11 DeliveringSettlementParties <DlvrngSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C8 "BookTransferGuideline"](#), [C15 "DepositoryGuideline"](#), [C27 "Party2PresenceRule"](#), [C28 "Party3PresenceRule"](#), [C29 "Party4PresenceRule"](#), [C30 "Party5PresenceRule"](#), [C43 "SettlementChainGuideline"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 23.4.12 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C8 "BookTransferGuideline"](#), [C15 "DepositoryGuideline"](#), [C27 "Party2PresenceRule"](#), [C28 "Party3PresenceRule"](#), [C29 "Party4PresenceRule"](#), [C30 "Party5PresenceRule"](#), [C43 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 23.4.13 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Specifies cash parties in the framework of a corporate action event.

**CashParties <CshPties>** contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Debtor &lt;Dbtr&gt;</b>	[0..1]	±		689
	<b>DebtorAgent &lt;DbtrAgt&gt;</b>	[0..1]	±		690
	<b>Creditor &lt;Cdtr&gt;</b>	[0..1]	±		690
	<b>CreditorAgent &lt;CdtrAgt&gt;</b>	[0..1]	±		691

### 23.4.13.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "PartyIdentificationAndAccount164" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

### 23.4.13.2 DebtorAgent <DbtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the debtor.

**DebtorAgent <DbtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

### 23.4.13.3 Creditor <Cdtr>

*Presence:* [0..1]

*Definition:* Party to which an amount of money is due.

**Creditor <Cdtr>** contains the following elements (see "PartyIdentificationAndAccount164" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

#### 23.4.13.4 CreditorAgent <CdtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the creditor.

**CreditorAgent <CdtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

#### 23.4.14 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection88](#)" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1236
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1237
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1237
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1237
	ValueDate <ValDt>	[0..1]	±		1237

### 23.4.15 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "[OtherAmounts32](#)" on page 1197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1197
	ChargesFees <ChrgsFees>	[0..1]	±		1197
	TradeAmount <TradAmt>	[0..1]	±		1198
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1198
	LocalTax <LclTax>	[0..1]	±		1198
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1199
	Other <Othr>	[0..1]	±		1199
	StampDuty <StmpDty>	[0..1]	±		1199
	TransactionTax <TxTax>	[0..1]	±		1200
	WithholdingTax <WhldgTax>	[0..1]	±		1200
	ConsumptionTax <CsmptnTax>	[0..1]	±		1200

### 23.4.16 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* [C20 "InvestorCountryCodeRule"](#)



**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..1]	±		693
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		693
	<b>StockExchange</b> <StockXchg>	[0..1]	±		694
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		694
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		694

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

#### 23.4.16.1 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

#### 23.4.16.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**23.4.16.3 StockExchange <StockXchg>***Presence:* [0..1]*Definition:* Identification of the stock exchange to which transaction reporting will be done.**StockExchange <StockXchg>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**23.4.16.4 TradeRegulator <TradRgltr>***Presence:* [0..1]*Definition:* Institution to which a trade must be reported.**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**23.4.16.5 TripartyAgent <TrptyAgt>***Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**23.4.17 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C46 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "**SupplementaryData1**" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

## 24 **sese.029.001.06** **SecuritiesSettlementAllegementRemovalAdviceV06**

### 24.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.

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.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementAllegementRemovalAdviceV06 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. AccountServicerTransactionIdentification

Provides transaction type and identification information.

B. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

C. CounterpartyMarketInfrastructureTransactionIdentification

Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

D. AccountOwner

Party that legally owns the account.

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

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

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

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

## 24.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmAllgmtRmvlAdv>	[1..1]		C17, C19, C21	
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	±		700
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		701
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		701
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		701
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		701
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		702
	<b>TransactionDetails</b> <TxDtls>	[0..1]			702
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C7, C8, C10, C11, C12	703
	<b>TradeDate</b> <TradDt>	[0..1]	±		704
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		704
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		705
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		705
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C13, C14, C15, C16	705
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C13, C14, C15, C16	706
	<b>Investor</b> <Invstr>	[0..1]	±		707
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	708

## 24.3 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 OtherIdentificationPresenceRule**

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

**C13 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C14 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C15 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C16 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C17 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C18 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C19 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C20 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C21 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**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.

## 24.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 24.4.1 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.



**AccountServicerTransactionIdentification <AcctSvcrTxld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

## 24.4.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

## 24.4.3 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

## 24.4.4 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

## 24.4.5 SafekeepingAccount <SfkpggAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

## 24.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 24.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails153** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	703
	<b>TradeDate</b> <TradDt>	[0..1]	±		704
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		704
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		705
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		705
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	705
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	706
	<b>Investor</b> <Invstr>	[0..1]	±		707

#### 24.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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

```

#### 24.4.7.2 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 24.4.7.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttImDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 24.4.7.4 SettlementQuantity <SttImQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttImQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 24.4.7.5 SettlementAmount <SttImAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttImAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

#### 24.4.7.6 DeliveringSettlementParties <DlvrgSttImPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C13 "Party2PresenceRule"](#), [C14 "Party3PresenceRule"](#), [C15 "Party4PresenceRule"](#), [C16 "Party5PresenceRule"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 24.4.7.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C13 "Party2PresenceRule", C14 "Party3PresenceRule", C15 "Party4PresenceRule", C16 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttImPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 24.4.7.8 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

## 24.4.8 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 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

### 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.



## 25 **sese.030.001.09** **SecuritiesSettlementConditionsModificationRequestV09**

### 25.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.

The account owner/servicer relationship may be:

- a central securities depository participant which has an account with a central securities depository.

It could also be, if agreed in a service level agreement:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

In markets where this applies (for example, securities market infrastructures with no pre-settlement matching process), it is used by a party to approve, cancel or reject a transaction instructed by the counterparty.

This message cannot be used to request the modification of trade or event details.

The use of AdditionalInformation and its fields must be pre-agreed between account servicer and account owner. The fields in that sequence cannot be used to amend a trade or event detail unless authorised by country market practice.

#### Outline

---

The SecuritiesSettlementConditionsModificationRequestV09 MessageDefinition is composed of 6 MessageBuildingBlocks:

- A. AccountOwner  
Party that legally owns the account.
- B. SafekeepingAccount  
Account to or from which a securities entry is made.
- C. BlockChainAddressOrWallet  
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- D. RequestDetails  
Details of the request.
- E. AdditionalInformation  
Additional information that cannot be captured in the structured elements and/or any other specific block.
- F. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 25.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReq>	[1..1]		C14, C17, C20, C21	
	AccountOwner <AcctOwnr>	[0..1]	±		714
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		714
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		715
	RequestDetails <ReqDtls>	[1..*]		C8, C10, C22	715
	Reference <Ref>	[1..1]	±	C13	716
	RestrictionReference <RstrctnRef>	[0..*]	±		717
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		717
	RetainIndicator <RtnInd>	[0..1]	Indicator		718
	Linkage <Lkg>	[0..1]	±		718
	Priority <Prty>	[0..1]	±		718
	OtherProcessing <OthrPrcg>	[0..*]	±		718
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		719
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		719
	HoldIndicator <HldInd>	[0..1]	±		719
	MatchingDenial <MtchgDnl>	[0..1]	±		720
	UnilateralSplit <UnltrlSpl>	[0..1]	±		720
	Linkages <Lnkgs>	[0..*]	±		720
	AdditionalInformation <AddtlInf>	[0..*]		C11, C12, C15, C18	721
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		722
	ClassificationType <ClssfctnTp>	[0..1]	±		722
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		722
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		722
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C3, C4, C6, C7, C9	723
	Quantity <Qty>	[0..1]	±	C5	724
	EffectiveDate <FctvDt>	[0..1]	±		724

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		725
	<b>CutOffDate</b> <CutOffDt>	[0..1]	±		725
	<b>Investor</b> <Invstr>	[0..1]	±		725
	<b>DeliveringParty1</b> <DlvrgPty1>	[0..1]	±	C16, C19	725
	<b>ReceivingParty1</b> <RcvvgPty1>	[0..1]	±	C16, C19	726
	<b>TransactionSubjectToBuyIn</b> <TxSbjtToBuyIn>	[0..1]	Indicator		727
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C24	727

## 25.3 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 Country

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

### C3 DescriptionPresenceRule

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

### C4 DescriptionUsageRule

Description must be used alone as the last resort.

### C5 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).

### C6 ISINGuideline

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

### C7 ISINPresenceRule

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

### C8 ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

### C9 OtherIdentificationPresenceRule

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

**C10 OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

**C11 PartyRule**

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

**C12 QuantityRule**

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

**C13 ReferencePresenceRule**

At least one reference must be present.

**C14 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C15 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C16 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C17 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C18 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C19 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C20 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
     /SafekeepingAccount Must be present  
 Or     /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C21 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C22 SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**C23 ShortLongNumberRule**

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

**C24 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.

**C25 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 25.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 25.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on [page 1548](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 25.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

### 25.4.3 BlockChainAddressOrWallet <BlckChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWilt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 25.4.4 RequestDetails <ReqDtls>

*Presence:* [1..\*]

*Definition:* Details of the request.

*Impacted by:* [C8 "ModificationRequestPresenceRule"](#), [C10 "OtherProcessingRule"](#), [C22 "SettlementConditionModificationApplicabilityRule"](#)

**RequestDetails <ReqDtls>** contains the following **RequestDetails27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]	±	C13	716
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		717
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		717
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		718
	<b>Linkage</b> <Lkg>	[0..1]	±		718
	<b>Priority</b> <Prty>	[0..1]	±		718
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		718
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		719
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		719
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		719
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		720
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		720
	<b>Linkages</b> <Lnkgs>	[0..*]	±		720

#### Constraints

- **ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

#### 25.4.4.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* References of the transaction for which the securities settlement condition modification is requested.

*Impacted by:* C13 "ReferencePresenceRule"



**Reference <Ref>** contains the following elements (see "[References27](#)" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1334
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1334
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1334
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1335
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1335
	PoolIdentification <PoolId>	[0..1]	Text		1335
	CommonIdentification <CmonId>	[0..1]	Text		1335
	TradeIdentification <TradId>	[0..1]	Text		1335

#### Constraints

- **ReferencePresenceRule**

At least one reference must be present.

On Condition

```

/AccountOwnerTransactionIdentification is absent
And /AccountServicerTransactionIdentification is absent
And /MarketInfrastructureTransactionIdentification is absent
And /ProcessorTransactionIdentification is absent
And /PoolIdentification is absent

```

Following Must be True

```

/CommonIdentification Must be present
Or /TradeIdentification Must be present

```

#### 25.4.4.2 RestrictionReference <RstrctnRef>

*Presence:* [0..\*]

*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.

**RestrictionReference <RstrctnRef>** contains the following elements (see "[RestrictionIdentification1](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1442
	Identification <Id>	[1..1]	Text		1443

#### 25.4.4.3 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing7Choice" on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1480
Or}	Proprietary <Prtry>	[1..1]	±		1481

#### 25.4.4.4 RetainIndicator <RtnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instruction due to expire is confirmed for settlement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 25.4.4.5 Linkage <Lkg>

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "LinkageType3Choice" on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1473
Or}	Proprietary <Prtry>	[1..1]	±		1473

#### 25.4.4.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

#### 25.4.4.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 25.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 25.4.4.9 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 25.4.4.10 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

#### 25.4.4.11 MatchingDenial <MtchgDnl>

*Presence:* [0..1]

*Definition:* Specifies the matching processing change requested.

**MatchingDenial <MtchgDnl>** contains one of the following elements (see "[MatchingDenied3Choice](#)" on page 1880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1881
Or}	Proprietary <Prtry>	[1..1]	±		1881

#### 25.4.4.12 UnilateralSplit <UnltrISplt>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrISplt>** contains one of the following elements (see "[UnilateralSplit3Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1473

#### 25.4.4.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following elements (see "[Linkages62](#)" on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C11	1413
	MessageNumber <MsgNb>	[0..1]	±	C72	1413
	Reference <Ref>	[1..1]	±		1414
	ReferenceOwner <RefOwnr>	[0..1]	±		1414

## 25.4.5 AdditionalInformation <AddtlInf>

*Presence:* [0..\*]

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

*Impacted by:* C11 "PartyRule", C12 "QuantityRule", C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

**AdditionalInformation <AddtlInf>** contains the following **AdditionalInformation26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		722
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		722
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		722
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		722
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C3, C4, C6, C7, C9	723
	<b>Quantity</b> <Qty>	[0..1]	±	C5	724
	<b>EffectiveDate</b> <FctvDt>	[0..1]	±		724
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		725
	<b>CutOffDate</b> <CutOffDt>	[0..1]	±		725
	<b>Investor</b> <Invstr>	[0..1]	±		725
	<b>DeliveringParty1</b> <DlvrGpty1>	[0..1]	±	C16, C19	725
	<b>ReceivingParty1</b> <RcvGpty1>	[0..1]	±	C16, C19	726
	<b>TransactionSubjectToBuyIn</b> <TxSbjtToBuyIn>	[0..1]	Indicator		727

### Constraints

- PartyRule**

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

- QuantityRule**

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

- 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

#### 25.4.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as known by the account owner. Will be used in a unilateral split to provide the executing party with the account owner identification of each split transaction.

*Datatype:* "Max35Text" on page 2079

#### 25.4.5.2 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Type of instrument involved in the transactions on which the modification request should apply.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1502
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1502

#### 25.4.5.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 25.4.5.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BkChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 25.4.5.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Identification of the financial instrument to which the modification request applied.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C6 "ISINGuideline", C7 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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

#### 25.4.5.6 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument concerned by the settlement condition modification request.

*Impacted by:* C5 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 25.4.5.7 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Date/time when the request should take effect.

**EffectiveDate <FctvDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274



**25.4.5.8 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Date/time when the request should cease to be in effect.**ExpiryDate <XpryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**25.4.5.9 CutOffDate <CutOffDt>***Presence:* [0..1]*Definition:* Date/time of the release.**CutOffDate <CutOffDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**25.4.5.10 Investor <Invstr>***Presence:* [0..1]*Definition:* Party, either an individual or organisation, whose assets are being invested.**Investor <Invstr>** contains the following elements (see "[PartyIdentification136](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**25.4.5.11 DeliveringParty1 <DlvrGpty1>***Presence:* [0..1]*Definition:* Party that, in a settlement chain, interacts with the depository.*Impacted by:* [C16 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C19 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**DeliveringParty1 <DlvrgPty1>** contains the following elements (see "PartyIdentificationAndAccount195" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <Prccld>	[0..1]	Text		1528

#### 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

### 25.4.5.12 ReceivingParty1 <RcvgPty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain, interacts with the depository.

*Impacted by:* C16 "SafekeepingAccountOrBlockChainAddress1Rule", C19 "SafekeepingAccountOrBlockChainAddress2Rule"

**ReceivingParty1 <RcvgPty1>** contains the following elements (see "PartyIdentificationAndAccount195" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <Prccld>	[0..1]	Text		1528

**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

### 25.4.5.13 TransactionSubjectToBuyIn <TxSbjtToBuyIn>

*Presence:* [0..1]

*Definition:* The transaction relates to a buy-in by the market following a delivery transaction failure.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

## 25.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C24 "[SupplementaryDataRule](#)"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

**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.

## 26 **sese.031.001.09** **SecuritiesSettlementConditionModificationStatusAdviceV09**

### 26.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by 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.

#### Usage

A SecuritiesSettlementConditionsModificationRequest may contain requests on multiple transactions. However, one SecuritiesSettlementConditionsModificationStatusAdvice must be sent per transaction modified unless the SecuritiesSettlementConditionsModificationRequest is rejected as a whole.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementConditionModificationStatusAdviceV09 MessageDefinition is composed of 7 MessageBuildingBlocks:

- RequestReference**  
Identification of the SecuritiesSettlementConditionsModificationRequest.
- AccountOwner**  
Party that legally owns the account.
- SafekeepingAccount**  
Account to or from which a securities entry is made.
- BlockChainAddressOrWallet**

---

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

E. RequestDetails

Details of the request.

F. ProcessingStatus

Provides details on the processing status of the request.

G. SupplementaryData

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

## 26.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmCondModStsAdvc>	[1..1]		C6, C7	
	<b>RequestReference</b> <ReqRef>	[1..1]	Text		732
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		732
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		732
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		732
	<b>RequestDetails</b> <ReqDtls>	[0..1]		C3, C4, C8	733
	<b>Reference</b> <Ref>	[1..1]	±	C5	734
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		734
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		735
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		735
	<b>Linkage</b> <Lkg>	[0..1]	±		735
	<b>Priority</b> <Prty>	[0..1]	±		735
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		736
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		736
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		736
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		737
	<b>MatchingDenial</b> <MtgDnl>	[0..1]	±		737
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		737
	<b>Linkages</b> <Lnkgs>	[0..*]	±		737
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]			738
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		738
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		738
Or	<b>Completed</b> <Cmpltd>	[1..1]	±	C1	739
Or	<b>Denied</b> <Dnd>	[1..1]	±		739
Or	<b>Pending</b> <Pdg>	[1..1]	±		739
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		740
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C10	740

## 26.3 Constraints

### C1 AdditionalReasonInformationRule

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

### C2 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.

### C3 ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

### C4 OtherProcessingRule

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

### C5 ReferencePresenceRule

At least one reference must be present.

### C6 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

*This constraint is defined at the MessageDefinition level.*

### C7 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

*This constraint is defined at the MessageDefinition level.*

### C8 SettlementConditionModificationApplicabilityRule

All settlement condition modification request types do not apply to all account servicers.

### C9 ShortLongNumberRule

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

### C10 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.

### C11 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can

not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 26.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 26.4.1 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Identification of the SecuritiesSettlementConditionsModificationRequest.

*Datatype:* "Max35Text" on page 2079

### 26.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 26.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

### 26.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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



**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

## 26.4.5 RequestDetails <ReqDtls>

*Presence:* [0..1]

*Definition:* Details of the request.

*Impacted by:* C3 "ModificationRequestPresenceRule", C4 "OtherProcessingRule", C8 "SettlementConditionModificationApplicabilityRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]	±	C5	734
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		734
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		735
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		735
	<b>Linkage</b> <Lkg>	[0..1]	±		735
	<b>Priority</b> <Prty>	[0..1]	±		735
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		736
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		736
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		736
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		737
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		737
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		737
	<b>Linkages</b> <Lnkgs>	[0..*]	±		737

### Constraints

- **ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

### 26.4.5.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* References of the transaction for which the securities settlement condition modification is requested.

*Impacted by:* [C5 "ReferencePresenceRule"](#)

**Reference <Ref>** contains the following elements (see ["References27"](#) on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1334
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1334
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1334
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1335
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1335
	PoolIdentification <PoolId>	[0..1]	Text		1335
	CommonIdentification <CmonId>	[0..1]	Text		1335
	TradeIdentification <TradId>	[0..1]	Text		1335

#### Constraints

- **ReferencePresenceRule**

At least one reference must be present.

On Condition

```

/AccountOwnerTransactionIdentification is absent
And /AccountServicerTransactionIdentification is absent
And /MarketInfrastructureTransactionIdentification is absent
And /ProcessorTransactionIdentification is absent
And /PoolIdentification is absent

```

Following Must be True

```

/CommonIdentification Must be present
Or /TradeIdentification Must be present

```

### 26.4.5.2 RestrictionReference <RstrctnRef>

*Presence:* [0..\*]

*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.

**RestrictionReference <RstrctnRef>** contains the following elements (see "[RestrictionIdentification1](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1442
	Identification <Id>	[1..1]	Text		1443

### 26.4.5.3 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "[AutomaticBorrowing7Choice](#)" on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1480
Or}	Proprietary <Prtry>	[1..1]	±		1481

### 26.4.5.4 RetainIndicator <RtnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instruction due to expire is confirmed for settlement.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 26.4.5.5 Linkage <Lkg>

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "[LinkageType3Choice](#)" on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1473
Or}	Proprietary <Prtry>	[1..1]	±		1473

### 26.4.5.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

#### 26.4.5.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 26.4.5.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 26.4.5.9 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 26.4.5.10 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "HoldIndicator6" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

#### 26.4.5.11 MatchingDenial <MtchgDnl>

*Presence:* [0..1]

*Definition:* Specifies the matching processing change requested.

**MatchingDenial <MtchgDnl>** contains one of the following elements (see "MatchingDenied3Choice" on page 1880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1881
Or}	Proprietary <Prtry>	[1..1]	±		1881

#### 26.4.5.12 UnilateralSplit <UnltrISplt>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrISplt>** contains one of the following elements (see "UnilateralSplit3Choice" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1473

#### 26.4.5.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following elements (see "[Linkages62](#)" on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C11	1413
	MessageNumber <MsgNb>	[0..1]	±	C72	1413
	Reference <Ref>	[1..1]	±		1414
	ReferenceOwner <RefOwnr>	[0..1]	±		1414

## 26.4.6 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus85Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		738
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		738
Or	<b>Completed</b> <Cmpltd>	[1..1]	±	C1	739
Or	<b>Denied</b> <Dnd>	[1..1]	±		739
Or	<b>Pending</b> <Pdg>	[1..1]	±		739
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		740

### 26.4.6.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Request has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

### 26.4.6.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Modification Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus42Choice](#)" on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]	±		1805
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1805

### 26.4.6.3 Completed <Cmpltd>

*Presence:* [1..1]

*Definition:* Modification request was completed.

*Impacted by:* [C1 "AdditionalReasonInformationRule"](#)

**Completed <Cmpltd>** contains the following elements (see "[ProprietaryReason4](#)" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 26.4.6.4 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Modification request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus15Choice](#)" on page 1786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

### 26.4.6.5 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Modification is pending. It is not known at this time whether modification can be affected.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

#### 26.4.6.6 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

### 26.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C10 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.



# 27 sese.032.001.11 SecuritiesSettlementTransactionGenerationN otificationV11

## 27.1 MessageDefinition Functionality

### Scope

An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.

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

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionGenerationNotificationV11 MessageDefinition is composed of 18 MessageBuildingBlocks:

- TransactionIdentificationDetails**  
Provides transaction type and identification information.
- NumberCounts**  
Count of the number of transactions linked.
- Linkages**  
Link to another transaction that must be processed after, before or at the same time.
- TradeDetails**  
Details of the trade.

---

**E. FinancialInstrumentIdentification**

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

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**J. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**K. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**L. SettlementAmount**

Total amount of money to be paid or received in exchange for the securities.

**M. OtherAmounts**

Other amounts than the settlement amount.

**N. OtherBusinessParties**

Other business parties relevant to the transaction.

**O. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**P. GeneratedReason**

Specifies the reason why the transaction was generated.

**Q. StatusAndReason**

Status and reason of the transaction.

**R. SupplementaryData**

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

## 27.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxGnrtnNtfctn>	[1..1]		C6, C18, C19, C22, C50, C63	
	<b>TransactionIdentificationDetails</b> <TxIdDtls>	[1..1]	±	C39	754
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C20	755
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C37	756
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C17, C31, C36, C48, C71, C70	756
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		759
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		759
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		759
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		759
	<b>TradeDate</b> <TradDt>	[0..1]	±		759
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		760
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		760
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		760
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		760
	<b>DealPrice</b> <DealPric>	[0..1]	±		761
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C40	761
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		761
	<b>Reporting</b> <Rptg>	[0..*]	±		761
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		762
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		762
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		762
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		762
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		763
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		763
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		763

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		763
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		764
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C25, C26, C33, C34, C41	764
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C47	765
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..*]		C23, C51, C55, C59, C61, C62	767
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		769
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		769
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		769
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		770
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		770
	<b>CashAccount</b> <CshAcct>	[0..1]	±		770
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C60	771
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		771
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C13, C28, C65, C66	771
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C12, C24, C42, C43, C44, C45, C64	774
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C12, C24, C42, C43, C44, C45, C64	775
	<b>CashParties</b> <CshPties>	[0..1]	±		777
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		778
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		778

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C32, C49	779
	<b>Investor</b> <Invstr>	[0..*]	±	C30, C53, C57	780
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±	C54, C58	781
	<b>StockExchange</b> <StockXchg>	[0..1]	±		782
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		782
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C54, C58	782
	<b>Broker</b> <Brkr>	[0..1]	±	C54, C58	783
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			784
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		785
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		785
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		785
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C35	785
	<b>GeneratedReason</b> <GnrtdRsn>	[0..*]	±		785
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]		C67	786
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		786
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		787
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		787
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C46	787
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C69	788

## 27.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**C6 AdditionalPhysicalOrRegistrationDetailsRule**

If AdditionalPhysicalOrRegistrationDetails is present then the transaction must be free of payment.

*This constraint is defined at the MessageDefinition level.*

**C7 AdditionalReasonInformationRule**

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

**C8 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C9 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.

**C10 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C11 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C14 Country**

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

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**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 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the

currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

#### **C18 CurrencyToBuyRule**

If CurrencyToBuy is present, then the transaction must be a delivery.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Receive'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C19 CurrencyToSellRule**

If CurrencyToSell is present, then the transaction must be a receive.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Delivery'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C20 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C21 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C22 DeliveringDepositoryAndParty1Rule**

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Receive" (RECE) then DeliveringSettlementParties/Depository and DeliveringSettlementParties/Party1 must be present.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Receive'  
 Following Must be True  
     /DeliveringSettlementParties/Depository Must be present  
 And     /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C23 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.



**C24 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C25 DescriptionPresenceRule**

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

**C26 DescriptionUsageRule**

Description must be used alone as the last resort.

**C27 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).

**C28 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

**C29 IBAN**

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

**C30 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C31 InvestorCapacityRule**

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

**C32 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C33 ISINGuideline**

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

**C34 ISINPresenceRule**

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

**C35 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C36 LateDeliveryDateRule**

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C37 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C38 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.

**C39 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C40 NumberRule**

If Number is negative, then Sign must be present.

**C41 OtherIdentificationPresenceRule**

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

**C42 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C43 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C44 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C45 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C46 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C47 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C48 PlaceOfTradeRule**

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C49 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C50 ReceivingDepositoryAndParty1Rule**

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Delivery" (DELI) then ReceivingSettlementParties/Depository and ReceivingSettlementParties/Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C51 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C52 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C53 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C54 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C55 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C56 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C57 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C58 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C59 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C60 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C61 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C62 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C63 SettlementAmountRule**

If the TransactionIdentificationDetails/Payment equal to "Against Payment Settlement" (APMT) then SettlementAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C64 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C65 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C66 SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C67 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

#### **C68 ShortLongNumberRule**

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

**C69 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.

**C70 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C71 TradeDateTimeUTCRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C72 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 27.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 27.4.1 TransactionIdentificationDetails <TxIdDtIs>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* C39 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following elements (see "SettlementTypeAndIdentification27" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1348
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1348
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1349
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1349
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1349
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1349
	Payment <Pmt>	[1..1]	CodeSet		1349
	CommonIdentification <CmonId>	[0..1]	Text		1350
	PoolIdentification <PoolId>	[0..1]	Text		1350
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1350

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

## 27.4.2 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C20 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount2Choice" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1404
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1405
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1405
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1405

**Constraints**

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

## 27.4.3 Linkages <Lnkgs>

*Presence:* [0..\*]

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

*Impacted by:* C37 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see "Linkages61" on page 1415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1415
	MessageNumber <MsgNb>	[0..1]	±	C72	1416
	Reference <Ref>	[1..1]	±		1416
	LinkedQuantity <LkdQty>	[0..1]	±		1417
	ReferenceOwner <RefOwnr>	[0..1]	±		1417

**Constraints**

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

## 27.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C31 "InvestorCapacityRule", C36 "LateDeliveryDateRule", C48 "PlaceOfTradeRule", C71 "TradeDateTimeUTCRule", C70 "TradeDateGuideline"



**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		759
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		759
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		759
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		759
	<b>TradeDate</b> <TradDt>	[0..1]	±		759
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		760
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		760
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		760
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		760
	<b>DealPrice</b> <DealPric>	[0..1]	±		761
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C40	761
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		761
	<b>Reporting</b> <Rptg>	[0..*]	±		761
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		762
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		762
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		762
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		762
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		763
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		763
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		763
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		763
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		764

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 27.4.4.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### 27.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 2079

#### 27.4.4.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 27.4.4.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "PlaceOfClearingIdentification2" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 27.4.4.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 27.4.4.6 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 27.4.4.7 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 27.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "[ISODatetime](#)" on page 2073

#### 27.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* "[ISODatetime](#)" on page 2073

**27.4.4.10 DealPrice <DealPric>***Presence:* [0..1]*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

**27.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C40 "NumberRule"*Datatype:* "Max3Number" on page 2076**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**27.4.4.12 OpeningClosing <OpngClsg>***Presence:* [0..1]*Definition:* Specifies additional information relative to the processing of the trade.**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

**27.4.4.13 Reporting <Rptg>***Presence:* [0..\*]*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "[Reporting6Choice](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

#### 27.4.4.14 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

#### 27.4.4.15 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

#### 27.4.4.16 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

#### 27.4.4.17 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

#### 27.4.4.18 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

#### 27.4.4.19 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

#### 27.4.4.20 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

#### 27.4.4.21 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "Max350Text" on page 2079

#### 27.4.4.22 SettlementInstructionProcessingAdditionalDetails

##### <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

### 27.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C25 "DescriptionPresenceRule", C26 "DescriptionUsageRule", C33 "ISINGuideline", C34 "ISINPresenceRule", C41 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

## 27.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C47 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 27.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..\*]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C23 "DenominationRule", C51 "SafekeepingAccountOrBlockChainAddress1Rule", C55 "SafekeepingAccountOrBlockChainAddress2Rule", C59 "SafekeepingAccountOrBlockChainAddress3Rule", C61 "SafekeepingPlaceGuideline", C62 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		769
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		769
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		769
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		770
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		770
	<b>CashAccount</b> <CshAcct>	[0..1]	±		770
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C60	771
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		771

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtICSD:** an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- **SafekeepingPlaceType/SharesHeldAtLocalCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### • **SafekeepingPlaceRule**

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

### 27.4.7.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

### 27.4.7.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 2079

### 27.4.7.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 27.4.7.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 27.4.7.5 BlockChainAddressOrWallet <BlckChainAdrOrWllet>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllet>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 27.4.7.6 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 27.4.7.7 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:* C60 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

### 27.4.7.8 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown62](#)" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

## 27.4.8 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C13 "CashClearingSystemRule", C28 "FXStandingInstructionPresenceRule", C65 "SettlementDetailsRule", C66 "SettlementParametersGuideline"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails204" on page 1660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1663
	Priority <Prty>	[0..1]	±		1663
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1663
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1663
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1664
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1664
	BlockTrade <BlckTrad>	[0..1]	±		1664
	CCPEligibility <CCPElgbly>	[0..1]	±		1665
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1665
	CashClearingSystem <CshClrSys>	[0..1]	±		1665
	ExposureType <XpsrTp>	[0..1]	±		1665
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1666
	MarketClientSide <MktClntSd>	[0..1]	±		1666
	NettingEligibility <NetgElgbly>	[0..1]	±		1666
	Registration <Regn>	[0..1]	±		1666
	RepurchaseType <RpTp>	[0..1]	±		1667
	LegalRestrictions <LglRstrctns>	[0..1]	±		1667
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1667
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1667
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1668
	TaxCapacity <TaxCpcty>	[0..1]	±		1668
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1668
	Tracking <Trckg>	[0..1]	±		1668
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1669
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1669
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1669
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1669
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1670
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1670
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1670



---

**Constraints****• CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**• FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
    And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

**• SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**• SettlementParametersGuideline****• Physical settlement:**

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

**• Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

**• Book Transfer:**

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

**• Block Trades:**

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C12 "BookTransferGuideline", C24 "DepositoryGuideline", C42 "Party2PresenceRule", C43 "Party3PresenceRule", C44 "Party4PresenceRule", C45 "Party5PresenceRule", C64 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C12 "BookTransferGuideline", C24 "DepositoryGuideline", C42 "Party2PresenceRule", C43 "Party3PresenceRule", C44 "Party4PresenceRule", C45 "Party5PresenceRule", C64 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.11 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

## 27.4.12 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection94](#)" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

## 27.4.13 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StrmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

## 27.4.14 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C32 "InvestorCountryCodeRule", C49 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C30, C53, C57	780
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±	C54, C58	781
	<b>StockExchange</b> <StockXchg>	[0..1]	±		782
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		782
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C54, C58	782
	<b>Broker</b> <Brkr>	[0..1]	±	C54, C58	783

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 27.4.14.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* [C30 "IdentificationNationalityOfInvestorRule"](#), [C53 "SafekeepingAccountOrBlockchainAddress1Rule"](#), [C57 "SafekeepingAccountOrBlockchainAddress2Rule"](#)

**Investor <Invstr>** contains the following elements (see ["PartyIdentificationAndAccount197"](#) on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1523
	ProcessingIdentification <Prcgld>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523



**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**27.4.14.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrclgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 27.4.14.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 27.4.14.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 27.4.14.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 27.4.14.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* [C54 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C58 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Broker <Brkr>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

## 27.4.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		785
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		785
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		785
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C35	785

**27.4.15.1 CertificationIdentification <CertfctnId>***Presence:* [0..1]*Definition:* Identification assigned to a deposit.*Datatype:* "Max35Text" on page 2079**27.4.15.2 CertificationDateTime <CertfctnDtTm>***Presence:* [0..1]*Definition:* Date/time at which the certificates in the deposit were validated by the agent.**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**27.4.15.3 RegistrarAccount <RegarAcct>***Presence:* [0..1]*Definition:* Account at the registrar where financial instruments are registered.*Datatype:* "Max35Text" on page 2079**27.4.15.4 CertificateNumber <CertNb>***Presence:* [0..\*]*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.*Impacted by:* C35 "ISO8532AndIssuerSchemeNameRule"**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

**Constraints**

- ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**27.4.16 GeneratedReason <GnrtdRsn>***Presence:* [0..\*]

*Definition:* Specifies the reason why the transaction was generated.

**GeneratedReason <GnrtdRsn>** contains the following elements (see "GeneratedReason5" on page 1880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1880
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1880

## 27.4.17 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and reason of the transaction.

*Impacted by:* C67 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains the following **StatusAndReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		786
	<b>InferredMatchingStatus</b> <IfrdMtchgSts>	[0..1]	±		787
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		787
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C46	787

### Constraints

- **SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

### 27.4.17.1 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides the status of an instruction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus52Choice" on page 1881 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1881
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1882
Or	Repair <Rpr>	[1..1]	±		1882
Or	PendingCancellation <PdgCxl>	[1..1]	±		1882
Or	Proprietary <Prtry>	[1..1]	±		1883
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C7	1883

**27.4.17.2 InferredMatchingStatus <IfrrdMtchgSts>***Presence:* [0..1]*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

**27.4.17.3 MatchingStatus <MtchgSts>***Presence:* [0..1]*Definition:* Provides the matching status of the instruction.**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

**27.4.17.4 SettlementStatus <SttlmSts>***Presence:* [0..1]

**Definition:** Provides the status of settlement of a transaction.

**Impacted by:** C46 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1886
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1887
Or}	Reason <Rsn>	[1..*]			1887
	Code <Cd>	[1..1]			1887
{Or	Code <Cd>	[1..1]	CodeSet		1888
Or}	Proprietary <Prtry>	[1..1]	±		1891
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1891
Or	Failing <Fng>	[1..1]			1891
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1891
Or}	Reason <Rsn>	[1..*]			1892
	Code <Cd>	[1..1]			1892
{Or	Code <Cd>	[1..1]	CodeSet		1892
Or}	Proprietary <Prtry>	[1..1]	±		1896
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1896
Or}	Proprietary <Prtry>	[1..1]	±		1896

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 27.4.18 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

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

**Impacted by:** C69 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

## 28 **sese.033.001.11** **SecuritiesFinancingInstructionV11**

### 28.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesFinancingInstructionV11 MessageDefinition is composed of 18 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. TransactionTypeAndAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

##### C. NumberCounts

Count of the number of transactions linked.

D. Linkages

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

E. TradeDetails

Details of the securities financing deal.

F. FinancialInstrumentIdentification

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

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

I. SecuritiesFinancingDetails

Details for the closing of the securities financing transaction.

J. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

K. StandingSettlementInstructionDetails

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

L. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

M. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

N. CashParties

Cash parties involved in the transaction if different from the securities settlement parties.

O. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

P. OtherAmounts

Other amounts than the settlement amount.

Q. OtherBusinessParties

Other business parties relevant to the transaction.

R. SupplementaryData

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

## 28.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesFincglInstr>	[1..1]		C11, C12, C20, C21, C45, C46, C60, C61, C62, C59	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		804
	<b>TransactionTypeAndAdditionalParameters</b> <TxTpAndAddtlParams>	[1..1]	±		804
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C18	805
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	805
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C17, C30, C43, C68	806
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		808
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		808
	<b>TradeDate</b> <TradDt>	[0..1]	±		809
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		809
	<b>DealPrice</b> <DealPric>	[0..1]	±		809
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C36	810
	<b>Reporting</b> <Rptg>	[0..*]	±		810
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		810
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		811
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		811
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		811
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		811
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		812
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		812
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		812
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C24, C25, C32,	812

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C33, C37	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C42	813
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C22, C47, C51, C55, C57, C58	816
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		818
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		818
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		818
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		819
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		819
	<b>CashAccount</b> <CshAcct>	[0..1]	±		819
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C56	820
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		820
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[1..1]			820
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		822
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		822
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		822
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		822
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		822
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		823
	<b>RateType</b> <RateTp>	[0..1]	±		823
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		823
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		823
	<b>InterestComputationMethod</b> <IntrstCmpptnMtd>	[0..1]	±		824
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		824
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		824
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		824
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C66	825
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C66	825
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C66	825
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C66	826

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PricingRate</b> <PrigRate>	[0..1]	±		826
	<b>Spread</b> <Sprd>	[0..1]	±	C66	826
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		827
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		827
	<b>DealAmount</b> <DealAmt>	[0..1]	±		827
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		827
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		828
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		828
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		828
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		828
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		829
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C13, C27, C64	829
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		831
	<b>Priority</b> <Prty>	[0..1]	±		831
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		831
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		831
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		831
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		832
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		832
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		832
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		833
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		833
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		833
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		833
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		834
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		834
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		834
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		834
	<b>Tracking</b> <Trckg>	[0..1]	±		835
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		835

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		835
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		836
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C69	836
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		837
	<b>Counterparty</b> <CtrPty>	[1..1]	±		837
	<b>Vendor</b> <Vndr>	[0..1]	±		837
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	837
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	839
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	841
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	843
	<b>CashParties</b> <CshPties>	[0..1]	±		845
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		846
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		846
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C31, C44	847
	<b>Investor</b> <Invstr>	[0..*]	±	C29, C49, C53	848
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±	C50, C54	849
	<b>StockExchange</b> <StockXchg>	[0..1]	±		850
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		850

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C50, C54	850
	<b>Broker</b> <Brkr>	[0..1]	±	C50, C54	851
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C67	852

## 28.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C7 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.

### C8 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.



**C9 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BuyerSSI1Rule**

If standing settlement instruction applies and the transaction is a repo, then Buyer must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'Repo'
    And    /StandingSettlementInstructionDetails is present
    Following Must be True
        /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C12 BuyerSSI2Rule**

If standing settlement instruction applies and the transaction is a securities lending, then Buyer must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
    And    /StandingSettlementInstructionDetails is present
    Following Must be True
        /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C14 Country**

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

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**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 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C18 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C19 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C20 DeliveringDepositoryAndParty1Part1Rule**

If the transaction is a reverse repo and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
    /DeliveringSettlementParties/Depository Must be present
    And    /DeliveringSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C21 DeliveringDepositoryAndParty1Part2Rule**

If the transaction is a securities borrowing and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
    /DeliveringSettlementParties/Depository Must be present
    And    /DeliveringSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C22 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C23 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C24 DescriptionPresenceRule**

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

**C25 DescriptionUsageRule**

Description must be used alone as the last resort.

**C26 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).

**C27 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

**C28 IBAN**

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

**C29 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C30 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C31 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C32 ISINGuideline**

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

**C33 ISINPresenceRule**

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

**C34 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C35 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.

**C36 NumberRule**

If Number is negative, then Sign must be present.

**C37 OtherIdentificationPresenceRule**

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

**C38 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C39 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C40 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C41 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C42 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C43 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C44 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C45 ReceivingDepositoryAndParty1Part1Rule**

If the transaction is a repo and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'Repo'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
        /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present
  
```

*This constraint is defined at the MessageDefinition level.*

**C46 ReceivingDepositoryAndParty1Part2Rule**

If the transaction is a securities lending and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
        /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present
  
```

*This constraint is defined at the MessageDefinition level.*

**C47 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C48 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C49 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C50 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C51 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C52 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C53 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C54 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C55 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C56 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C57 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C58 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C59 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C60 SellerSSI1Rule**

If standing settlement instruction applies and the transaction is a reverse repo, then Seller must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C61 SellerSSI2Rule**

If standing settlement instruction applies and the transaction is a securities borrowing, then Seller must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C62 SettlementAmountRule**

If the Transaction is against payment, then OpeningSettlementAmount must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /OpeningSettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C63 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C64 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C65 ShortLongNumberRule**

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

**C66 SignRule**

When Sign is present, rate must not be zero.

**C67 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.

**C68 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C69 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

**C70 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 28.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 28.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 2079

### 28.4.2 TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.



**TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>** contains the following elements (see "TransactionTypeAndAdditionalParameters15" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1332
	Payment <Pmt>	[1..1]	CodeSet		1333
	CommonIdentification <CmonId>	[0..1]	Text		1333
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1333

### 28.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C18 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount2Choice" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1404
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1405
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1405
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1405

#### Constraints

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 28.4.4 Linkages <Lnkgs>

*Presence:* [0..\*]

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

*Impacted by:* C34 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see "Linkages64" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1409
	MessageNumber <MsgNb>	[0..1]	±	C72	1409
	Reference <Ref>	[1..1]	±		1410
	LinkedQuantity <LkdQty>	[0..1]	±		1410
	ReferenceOwner <RefOwnr>	[0..1]	±		1410

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

## 28.4.5 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C30 "InvestorCapacityRule", C43 "PlaceOfTradeRule", C68 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails116** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		808
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		808
	<b>TradeDate</b> <TradDt>	[0..1]	±		809
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		809
	<b>DealPrice</b> <DealPric>	[0..1]	±		809
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C36	810
	<b>Reporting</b> <Rptg>	[0..*]	±		810
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		810
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		811
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		811
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		811
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		811
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		812
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		812
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		812

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 28.4.5.1 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 28.4.5.2 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

**Definition:** Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

### 28.4.5.3 TradeDate <TradDt>

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

**Definition:** Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

### 28.4.5.4 OpeningSettlementDate <OpngSttlmDt>

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

**Definition:** Date and time at which the securities are to be delivered or received.

**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 28.4.5.5 DealPrice <DealPric>

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

**Definition:** Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice** <DealPric> contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 28.4.5.6 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C36 "NumberRule"

*Datatype:* "Max3Number" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 28.4.5.7 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting** <Rptg> contains one of the following elements (see "Reporting6Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

#### 28.4.5.8 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition** <TradTxCond> contains one of the following elements (see "TradeTransactionCondition5Choice" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**28.4.5.9 InvestorCapacity <InvstrCpcty>***Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

**28.4.5.10 TradeOriginatorRole <TradOrgtrRole>***Presence:* [0..1]*Definition:* Specifies the role of the trading party in the transaction.**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

**28.4.5.11 CurrencyToBuyOrSell <CcyToBuyOrSell>***Presence:* [0..1]*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

**28.4.5.12 AffirmationStatus <AffirmSts>***Presence:* [0..1]*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "AffirmationStatus8Choice" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

### 28.4.5.13 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus27Choice" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

### 28.4.5.14 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

### 28.4.5.15 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "Max350Text" on page 2079

## 28.4.6 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C24 "DescriptionPresenceRule", C25 "DescriptionUsageRule", C32 "ISINGuideline", C33 "ISINPresenceRule", C37 "OtherIdentificationPresenceRule"



**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

## 28.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C42 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 28.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C22 "DenominationRule", C47 "SafekeepingAccountOrBlockChainAddress1Rule", C51 "SafekeepingAccountOrBlockChainAddress2Rule", C55 "SafekeepingAccountOrBlockChainAddress3Rule", C57 "SafekeepingPlaceGuideline", C58 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		818
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		818
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		818
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		819
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		819
	<b>CashAccount</b> <CshAcct>	[0..1]	±		819
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C56	820
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		820

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtICSD:** an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- **SafekeepingPlaceType/SharesHeldAtLocalCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### • **SafekeepingPlaceRule**

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

### 28.4.8.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

### 28.4.8.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 2079

### 28.4.8.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 28.4.8.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 28.4.8.5 BlockChainAddressOrWallet <BlckChainAdrOrWllet>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllet>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 28.4.8.6 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 28.4.8.7 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:* C56 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on [page 1617](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

### 28.4.8.8 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown62](#)" on [page 1606](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

## 28.4.9 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [1..1]

*Definition:* Details for the closing of the securities financing transaction.



**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		822
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		822
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		822
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		822
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		822
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		823
	<b>RateType</b> <RateTp>	[0..1]	±		823
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		823
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		823
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		824
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		824
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		824
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		824
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C66	825
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C66	825
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C66	825
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C66	826
	<b>PricingRate</b> <PricgRate>	[0..1]	±		826
	<b>Spread</b> <Sprd>	[0..1]	±	C66	826
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		827
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		827
	<b>DealAmount</b> <DealAmt>	[0..1]	±		827
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		827
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		828
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		828
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		828
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		828
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		829

**28.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>***Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 2080**28.4.9.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**28.4.9.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

**28.4.9.4 RateChangeDate <RateChngDt>***Presence:* [0..1]*Definition:* Date/Time at which rate change has taken place.**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**28.4.9.5 EarliestCallbackDate <EarlstCallBckDt>***Presence:* [0..1]*Definition:* Earliest date/time at which the call back can take place.

**EarliestCallbackDate <EarlstCallBckDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 28.4.9.6 CommissionCalculationDate <ComssnClctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the commission is calculated.

**CommissionCalculationDate <ComssnClctnDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 28.4.9.7 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see ["RateType35Choice"](#) on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 28.4.9.8 Revaluation <Rvaltn>

*Presence:* [0..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**Revaluation <Rvaltn>** contains one of the following elements (see ["RevaluationIndicator3Choice"](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1470
Or}	Proprietary <Prtry>	[1..1]	±		1470

#### 28.4.9.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1498
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 28.4.9.10 InterestComputationMethod <IntrstCmptnMtd>

*Presence:* [0..1]

*Definition:* Identifies the computation method of accrued interest of the related financial instrument.

**InterestComputationMethod <IntrstCmptnMtd>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1502
Or}	Proprietary <Prtry>	[1..1]	±		1505

#### 28.4.9.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 28.4.9.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 28.4.9.13 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

#### 28.4.9.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C66 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 28.4.9.15 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C66 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 28.4.9.16 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Impacted by:* C66 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 28.4.9.17 ChargesRate <ChrgsRate>

*Presence:* [0..1]

*Definition:* Interest rate paid in the context of a securities financing transaction.

*Impacted by:* C66 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 28.4.9.18 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 elements (see "RateOrName1Choice" on page 1507 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1507
Or}	RateName <RateNm>	[1..1]	±		1508

### 28.4.9.19 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

*Impacted by:* C66 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 28.4.9.20 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 28.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 28.4.9.22 DealAmount <DealAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (for second leg).

**DealAmount <DealAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 28.4.9.23 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**28.4.9.24 ForfeitAmount <FrftAmt>***Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**28.4.9.25 PremiumAmount <PrmAmt>***Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**28.4.9.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>***Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**28.4.9.27 TerminationTransactionAmount <TermntnTxAmt>***Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.



**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 28.4.9.28 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 2078

#### 28.4.10 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C13 "CashClearingSystemRule", C27 "FXStandingInstructionPresenceRule", C64 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		831
	<b>Priority</b> <Prty>	[0..1]	±		831
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		831
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		831
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		831
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		832
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		832
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		832
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		833
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		833
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		833
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		833
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		834
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		834
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		834
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		834
	<b>Tracking</b> <Trckg>	[0..1]	±		835
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		835
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		835
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		836

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

/HoldIndicator is present

And /HoldIndicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**28.4.10.1 HoldIndicator <HldInd>***Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

**28.4.10.2 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

**28.4.10.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition18Choice"](#) on page 1918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1918
Or}	Proprietary <Prtry>	[1..1]	±		1919

**28.4.10.4 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see ["SettlingCapacity7Choice"](#) on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

**28.4.10.5 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 28.4.10.6 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 28.4.10.7 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 28.4.10.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**28.4.10.9 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**28.4.10.10 MarketClientSide <MktCIntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktCIntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**28.4.10.11 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "[FXStandingInstruction4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**28.4.10.12 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**28.4.10.13 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**28.4.10.14 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**28.4.10.15 NettingEligibility <NetgElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbly>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**28.4.10.16 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

#### 28.4.10.17 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "Tracking4Choice" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1482
Or}	Proprietary <Prtry>	[1..1]	±		1482

#### 28.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

#### 28.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 28.4.10.20 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

## 28.4.11 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C69 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStglInstrDB>	[1..1]	±		837
	<b>Counterparty</b> <CtrPty>	[1..1]	±		837
	<b>Vendor</b> <Vndr>	[0..1]	±		837
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	837
	<b>OtherReceivingSettlementParties</b> <OthrRcvSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	839

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'



Following Must be True  
/Vendor Must be present

#### 28.4.11.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 28.4.11.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "Counterparty15Choice" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 28.4.11.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 28.4.11.4 OtherDeliveringSettlementParties <OthrDlvrGSttImPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C23 "DepositoryGuideline", C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C63 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
/Party2 is present

Following Must be True  
 /Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
 /Party3 is present  
 Following Must be True  
 /Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
 /Party4 is present  
 Following Must be True  
 /Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
 /Party5 is present  
 Following Must be True  
 /Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **28.4.11.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>**

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C23 "DepositoryGuideline", C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C63 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 28.4.12 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C23 "DepositoryGuideline", C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C63 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 28.4.13 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C23 "DepositoryGuideline", C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C63 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```



- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 28.4.14 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

## 28.4.15 OpeningSettlementAmount <OpngSttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

**OpeningSettlementAmount <OpngSttlmAmt>** contains the following elements (see "AmountAndDirection94" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

## 28.4.16 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StrmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

## 28.4.17 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C31 "InvestorCountryCodeRule", C44 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C29, C49, C53	848
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C50, C54	849
	<b>StockExchange</b> <StockXchg>	[0..1]	±		850
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		850
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C50, C54	850
	<b>Broker</b> <Brkr>	[0..1]	±	C50, C54	851

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 28.4.17.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* [C29 "IdentificationNationalityOfInvestorRule"](#), [C49](#)

["SafekeepingAccountOrBlockchainAddress1Rule"](#), [C53](#)

["SafekeepingAccountOrBlockchainAddress2Rule"](#)

**Investor <Invstr>** contains the following elements (see ["PartyIdentificationAndAccount197"](#) on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1523
	ProcessingIdentification <Prcgld>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**28.4.17.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C50 "SafekeepingAccountOrBlockChainAddress1Rule", C54 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrclId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 28.4.17.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 28.4.17.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 28.4.17.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* C50 "SafekeepingAccountOrBlockchainAddress1Rule", C54 "SafekeepingAccountOrBlockchainAddress2Rule"

**TripartyAgent <TrptyAgt>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 28.4.17.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* C50 "SafekeepingAccountOrBlockChainAddress1Rule", C54 "SafekeepingAccountOrBlockChainAddress2Rule"

**Broker <Brkr>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

## 28.4.18 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C67 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507



**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.

## 29 **sese.034.001.09** **SecuritiesFinancingStatusAdviceV09**

### 29.1 **MessageDefinition Functionality**

#### Scope

An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesFinancingStatusAdviceV09 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. TransactionIdentification

Provides unambiguous transaction identification information.

B. ProcessingStatus

Processing status of the transaction.

C. MatchingStatus

Provides the matching status of the instruction.

D. InferredMatchingStatus

Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

**E. SettlementStatus**

Provides the status of settlement of a transaction.

**F. RepoCallRequestStatus**

Provides the status of the repurchase agreement call request.

**G. TransactionDetails**

Identifies the details of the transaction.

**H. SupplementaryData**

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

## 29.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgStsAdv>	[1..1]		C34	
	<b>TransactionIdentification</b> <TxId>	[1..1]	±	C19	862
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			863
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		863
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		863
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		864
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		864
Or	<b>Repair</b> <Rpr>	[1..1]	±		864
Or	<b>Cancelled</b> <Canc>	[1..1]	±		865
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		865
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C4	865
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C4	866
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		866
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		867
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C25	867
	<b>RepoCallRequestStatus</b> <RepoCallReqSts>	[0..1]	±		868
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C26, C28, C30, C37	868
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		873
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		873
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		873
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		873
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		873
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		873
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		873
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		874
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		874
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C31	874
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		875

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	875
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		876
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		876
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		877
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		877
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		877
	<b>TradeDate</b> <TradDt>	[0..1]	±		878
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		878
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		878
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		879
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		879
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		879
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		880
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		880
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C8, C33	880
	<b>RateType</b> <RateTp>	[0..1]	±		881
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		882
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C35	882
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C35	882
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C35	883
	<b>PricingRate</b> <PrigcRate>	[0..1]	±		883
	<b>Spread</b> <Sprd>	[0..1]	±	C35	883
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	884
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	886
	<b>Investor</b> <Invstr>	[0..1]	±		887

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		888
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C36	888

## 29.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditionalReasonInformationRule

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

### C5 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C6 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.

### C7 BookTransferGuideline

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### C8 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C9 Country**

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

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 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).

**C16 ISINGuideline**

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

**C17 ISINPresenceRule**

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

**C18 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.

**C19 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C20 OtherIdentificationPresenceRule**

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

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C26 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C27 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C28 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C29 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C30 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C31 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C32 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive



free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C33 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### **C34 SettlementStatusAndMatchedRule**

If SettlementStatus is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

*This constraint is defined at the MessageDefinition level.*

### **C35 SignRule**

When Sign is present, rate must not be zero.

### **C36 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.

### **C37 TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

## 29.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 29.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* C19 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following elements (see "[TransactionIdentifications32](#)" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1338
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1338
	CommonIdentification <CmonId>	[0..1]	Text		1339

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

## 29.4.2 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		863
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		863
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		864
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		864
Or	<b>Repair</b> <Rpr>	[1..1]	±		864
Or	<b>Cancelled</b> <Canc>	[1..1]	±		865
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		865
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C4	865
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C4	866

### 29.4.2.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus38Choice" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

### 29.4.2.2 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

### 29.4.2.3 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus12Choice](#)" on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1842
Or}	Reason <Rsn>	[1..*]			1842
	Code <Cd>	[1..1]	±		1842
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1843

### 29.4.2.4 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus36Choice](#)" on page 1798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1799
Or}	Reason <Rsn>	[1..*]			1799
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1802

### 29.4.2.5 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RepairStatus14Choice](#)" on page 1832 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1832
Or}	Reason <Rsn>	[1..*]			1833
	Code <Cd>	[1..1]	±		1833
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1833

#### 29.4.2.6 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled (only as a response to a SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus16Choice](#)" on page 1730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1730
Or}	Reason <Rsn>	[1..*]			1730
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

#### 29.4.2.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 29.4.2.8 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* [C4 "AdditionalReasonInformationRule"](#)

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 29.4.2.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C4 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 29.4.3 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus26Choice](#)" on page 1878 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1878
Or	Unmatched <Umtchd>	[1..1]			1878
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1879
Or}	Reason <Rsn>	[1..*]			1879
	Code <Cd>	[1..1]	±		1879
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1879
Or}	Proprietary <Prtry>	[1..1]	±		1880

## 29.4.4 InferredMatchingStatus <lfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <lfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus26Choice](#)" on page 1878 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1878
Or	Unmatched <Umtchd>	[1..1]			1878
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1879
Or}	Reason <Rsn>	[1..*]			1879
	Code <Cd>	[1..1]	±		1879
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1879
Or}	Proprietary <Prtry>	[1..1]	±		1880

## 29.4.5 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* [C25 "PendingToFailingRule"](#)

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus18Choice" on page 1872 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1872
Or	Failing <FIng>	[1..1]			1873
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1873
Or}	Reason <Rsn>	[1..*]			1873
	Code <Cd>	[1..1]			1873
{Or	Code <Cd>	[1..1]	CodeSet		1874
Or}	Proprietary <Prtry>	[1..1]	±		1877
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1877
Or}	Proprietary <Prtry>	[1..1]	±		1877

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 29.4.6 RepoCallRequestStatus <RepoCallReqSts>

*Presence:* [0..1]

*Definition:* Provides the status of the repurchase agreement call request.

**RepoCallRequestStatus <RepoCallReqSts>** contains one of the following elements (see "RepoCallRequestStatus7Choice" on page 1869 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAcptd>	[1..1]			1869
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1869
Or}	Reason <Rsn>	[1..*]			1870
	Code <Cd>	[1..1]	±		1870
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1870
Or	Denied <Dnd>	[1..1]	±		1870
Or}	Proprietary <Prtry>	[1..1]	±		1871

## 29.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.



*Impacted by:* C3 "AdditionalDetailsRule", C26 "SafekeepingAccountOrBlockChainAddress1Rule", C28 "SafekeepingAccountOrBlockChainAddress2Rule", C30 "SafekeepingAccountOrBlockChainAddress3Rule", C37 "TwoLegTransactionOpeningClosingRule"

**TransactionDetails <TxDtls>** contains the following **SecuritiesFinancingTransactionDetails52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		873
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		873
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		873
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		873
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		873
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		873
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		873
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		874
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		874
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C31	874
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		875
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	875
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		876
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		876
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		877
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		877
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		877
	<b>TradeDate</b> <TradDt>	[0..1]	±		878
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		878
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		878
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		879
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		879
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		879
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		880
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		880
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C8, C33	880

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RateType</b> <RateTp>	[0..1]	±		881
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		882
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C35	882
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C35	882
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C35	883
	<b>PricingRate</b> <PrigRate>	[0..1]	±		883
	<b>Spread</b> <Sprd>	[0..1]	±	C35	883
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	884
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	886
	<b>Investor</b> <Invstr>	[0..1]	±		887
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		888

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
     / SafekeepingAccount Must be present  
 Or     / BlockchainAddressOrWallet Must be present

- **TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### **29.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

*Datatype:* "Max52Text" on page 2080

#### **29.4.7.2 ClosingLegIdentification <ClsgLegId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### **29.4.7.3 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### **29.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

#### **29.4.7.5 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### **29.4.7.6 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 2079

#### **29.4.7.7 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 29.4.7.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 29.4.7.9 BlockchainAddressOrWallet <BlckChainAdrOrWllet>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWllet>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 29.4.7.10 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:* [C31 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 29.4.7.11 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 29.4.7.12 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C16 "ISINGuideline", C17 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

**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
```

**29.4.7.13 SettlementQuantity <SttlmQty>**

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

**29.4.7.14 OpeningSettlementAmount <OpngSttlmAmt>**

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.



**OpeningSettlementAmount <OpngSttlmAmt>** contains the following elements (see "AmountAndDirection51" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

#### 29.4.7.15 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 29.4.7.16 OpeningSettlementDate <OpngSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see "SettlementDate19Choice" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

#### 29.4.7.17 TerminationDate <TermntnDt>

*Presence:* [0..1]

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

**TerminationDate <TermntnDt>** contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

#### 29.4.7.18 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 29.4.7.19 ExpectedSettlementDate <XpctdSttlmDt>

*Presence:* [0..1]

*Definition:* Date/time at which the sender expects settlement.

**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 29.4.7.20 ExpectedValueDate <XpctdValDt>

*Presence:* [0..1]

*Definition:* For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 29.4.7.21 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 29.4.7.22 RateChangeDate <RateChngDt>

*Presence:* [0..1]

*Definition:* Date/Time at which rate change has taken place.

**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 29.4.7.23 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

*Presence:* [1..1]

*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 2030

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

#### 29.4.7.24 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

#### 29.4.7.25 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 29.4.7.26 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C8 "CashClearingSystemRule", C33 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails170" on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1719
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1719
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1720
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1720
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1720
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1721
	CashClearingSystem <CshClrSys>	[0..1]	±		1721
	TaxCapacity <TaxCpcty>	[0..1]	±		1721
	MarketClientSide <MktClntSd>	[0..1]	±		1721
	BlockTrade <BlckTrad>	[0..1]	±		1722
	LegalRestrictions <LglRstrctns>	[0..1]	±		1722
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1722
	NettingEligibility <NetgElgblty>	[0..1]	±		1722
	CCPEligibility <CCPElgblty>	[0..1]	±		1723
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1723
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1723

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 29.4.7.27 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "RateType35Choice" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 29.4.7.28 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

#### 29.4.7.29 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C35 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 29.4.7.30 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C35 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 29.4.7.31 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Impacted by:* C35 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 29.4.7.32 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 elements (see "RateOrName1Choice" on page 1507 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1507
Or}	RateName <RateNm>	[1..1]	±		1508

### 29.4.7.33 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: C35 "SignRule"

**Spread <Sprd>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 29.4.7.34 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

Impacted by: C7 "BookTransferGuideline", C12 "DepositoryGuideline", C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule", C32 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties101" on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1643
	Party1 <Pty1>	[0..1]	±	C27, C29	1644
	Party2 <Pty2>	[0..1]	±	C27, C29	1645
	Party3 <Pty3>	[0..1]	±	C27, C29	1645
	Party4 <Pty4>	[0..1]	±	C27, C29	1646
	Party5 <Pty5>	[0..1]	±	C27, C29	1647

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.



In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**29.4.7.35 ReceivingSettlementParties <RcvgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C7 "BookTransferGuideline", C12 "DepositoryGuideline", C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule", C32 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties101" on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1643
	Party1 <Pty1>	[0..1]	±	C27, C29	1644
	Party2 <Pty2>	[0..1]	±	C27, C29	1645
	Party3 <Pty3>	[0..1]	±	C27, C29	1645
	Party4 <Pty4>	[0..1]	±	C27, C29	1646
	Party5 <Pty5>	[0..1]	±	C27, C29	1647

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 29.4.7.36 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

### 29.4.7.37 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

## 29.4.8 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C36 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

# 30 sese.035.001.11 SecuritiesFinancingConfirmationV11

## 30.1 MessageDefinition Functionality

### Scope

A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesFinancingConfirmationV11 MessageDefinition is composed of 16 MessageBuildingBlocks:

#### A. TransactionIdentificationDetails

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

#### B. AdditionalParameters

Additional parameters for the transaction.

#### C. TradeDetails

Details of the securities financing deal.

#### D. FinancialInstrumentIdentification

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

- 
- E. FinancialInstrumentAttributes  
Elements characterising a financial instrument.
  - F. QuantityAndAccountDetails  
Details related to the account and quantity involved in the transaction.
  - G. SecuritiesFinancingDetails  
Details of the closing of the securities financing transaction.
  - H. StandingSettlementInstructionDetails  
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
  - I. SettlementParameters  
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
  - J. DeliveringSettlementParties  
Identifies the chain of delivering settlement parties.
  - K. ReceivingSettlementParties  
Identifies the chain of receiving settlement parties.
  - L. CashParties  
Cash parties involved in the transaction if different from the securities settlement parties.
  - M. SettledAmount  
Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.
  - N. OtherAmounts  
Other amounts than the settlement amount.
  - O. OtherBusinessParties  
Other business parties relevant to the transaction.
  - P. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 30.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgConf>	[1..1]		C10, C16, C38, C49, C50	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C56	902
	AdditionalParameters <AddtlParams>	[0..1]	±	C30	903
	TradeDetails <TradDtls>	[1..1]		C3, C15, C23, C36, C55	904
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		906
	PlaceOfClearing <PlcOfClr>	[0..1]	±		906
	TradeDate <TradDt>	[0..1]	±		907
	SettlementDate <SttlmDt>	[0..1]	±		907
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		907
	DealPrice <DealPric>	[0..1]	±		908
	Reporting <Rptg>	[0..*]	±		908
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C28	908
	TradeTransactionCondition <TradTxCond>	[0..*]	±		908
	InvestorCapacity <InvstrCpcty>	[0..1]	±		909
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		909
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		909
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		909
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C29	910
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C35	911
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C39, C43, C47	913
	SettledQuantity <SttldQty>	[1..1]	±		914
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C20	915
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	915

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		916
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		916
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		916
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		916
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		917
	<b>CashAccount</b> <CshAcct>	[0..1]	±		917
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C48	917
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			918
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		920
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		920
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		920
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		920
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		920
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		921
	<b>RateType</b> <RateTp>	[0..1]	±		921
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		921
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		921
	<b>InterestComputationMethod</b> <IntrstCmpptnMtd>	[0..1]	±		922
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		922
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		922
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		922
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C53	923
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C53	923
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C53	923
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C53	924
	<b>PricingRate</b> <PricgRate>	[0..1]	±		924
	<b>Spread</b> <Sprd>	[0..1]	±	C53	924
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		925
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		925
	<b>DealAmount</b> <DealAmt>	[0..1]	±		925
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		925



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		926
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		926
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		926
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		926
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		927
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C57	927
	<b>SettlementStandingInstructionDatabase</b> <SttlmStglInstrDB>	[1..1]	±		928
	<b>Counterparty</b> <CtrPty>	[1..1]	±		928
	<b>Vendor</b> <Vndr>	[0..1]	±		928
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrngSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	928
	<b>OtherReceivingSettlementParties</b> <OthrRcvngSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	930
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C11, C52	932
	<b>Priority</b> <Prty>	[0..1]	±		933
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		934
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		934
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		934
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		934
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		935
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		935
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		935
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		936
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		936
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		936
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		936
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		937
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		937

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		937
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		937
	<b>EligibleForCollateral</b> <ElglblForColl>	[0..1]	Indicator		938
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	938
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	940
	<b>CashParties</b> <CshPties>	[0..1]	±		942
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		942
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		942
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C24, C37	943
	<b>Investor</b> <Invstr>	[0..*]	±	C22, C41, C45	944
	<b>QualifiedForeignIntermediary</b> <QlfdFrnglIntrmy>	[0..1]	±	C42, C46	945
	<b>StockExchange</b> <StockXchg>	[0..1]	±		946
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		946
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C42, C46	946
	<b>Broker</b> <Brkr>	[0..1]	±	C42, C46	947
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C54	948

## 30.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### **C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### **C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### **C6 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### **C7 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.

### **C8 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### **C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C10 BuyerSSIRule**

If standing settlement instruction applies and the confirmation is on a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C16 DeliveringDepositoryAndParty1Rule**

If the confirmation is on a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is absent
Following Must be True
    /DeliveringSettlementParties/Depository Must be present
And    /DeliveringSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C17 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **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 IBAN**

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

**C22 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C23 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C24 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**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 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.

**C28 NumberRule**

If Number is negative, then Sign must be present.

**C29 OtherIdentificationPresenceRule**

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

**C30 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C31 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C32 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C33 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C34 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C35 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C36 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C37 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C38 ReceivingDepositoryAndParty1Rule**

If the confirmation is on a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Delivery'
  And    /StandingSettlementInstructionDetails is absent
Following Must be True
  /ReceivingSettlementParties/Depository Must be present
  And    /ReceivingSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C39 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C40 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C41 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C42 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C43 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C44 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C45 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C46 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C47 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C48 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C49 SellerSSIRule**

If standing settlement instruction applies and the confirmation is on a receive, then Seller must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Seller Must be present

*This constraint is defined at the MessageDefinition level.*

**C50 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

On Condition

/TransactionIdentificationDetails/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettledAmount Must be present

*This constraint is defined at the MessageDefinition level.*

**C51 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C52 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C53 SignRule**

When Sign is present, rate must not be zero.

**C54 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.

**C55 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.



**C56 TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### C57 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## 30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 30.4.1 TransactionIdentificationDetails <TxIdDtls>

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

*Impacted by:* C56 "TwoLegTransactionOpeningClosingRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following elements (see "TransactionTypeAndAdditionalParameters16" on page 1329 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1330
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1331
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1331
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1331
	Payment <Pmt>	[1..1]	CodeSet		1331
	CommonIdentification <CmonId>	[0..1]	Text		1332
	PoolIdentification <PoolId>	[0..1]	Text		1332
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1332

#### Constraints

- **TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

## 30.4.2 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters for the transaction.

*Impacted by:* C30 "PartialSettlementGuideline"

**AdditionalParameters <AddtlParams>** contains the following elements (see "AdditionalParameters24" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1377
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1377
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1377

#### Constraints

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 30.4.3 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C15 "CurrencyToBuyOrSellRule"](#), [C23 "InvestorCapacityRule"](#), [C36 "PlaceOfTradeRule"](#), [C55 "TradeDateTimeUTCRule"](#)

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails115** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		906
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		906
	<b>TradeDate</b> <TradDt>	[0..1]	±		907
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		907
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		907
	<b>DealPrice</b> <DealPric>	[0..1]	±		908
	<b>Reporting</b> <Rptg>	[0..*]	±		908
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C28	908
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		908
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		909
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		909
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		909
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		909

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 30.4.3.1 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on [page 1372](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

### 30.4.3.2 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

### 30.4.3.3 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

### 30.4.3.4 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["SettlementDate17Choice"](#) on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

### 30.4.3.5 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see ["SettlementDate18Choice"](#) on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1277

**30.4.3.6 DealPrice <DealPric>***Presence:* [0..1]*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

**30.4.3.7 Reporting <Rptg>***Presence:* [0..\*]*Definition:* Specifies that a trade is to be reported to a third party.**Reporting <Rptg>** contains one of the following elements (see "Reporting6Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

**30.4.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C28 "NumberRule"*Datatype:* "Max3Number" on page 2076**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**30.4.3.9 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.



**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "TradeTransactionCondition5Choice" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

### 30.4.3.10 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "InvestorCapacity4Choice" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

### 30.4.3.11 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "TradeOriginator3Choice" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

### 30.4.3.12 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 2079

### 30.4.3.13 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "Max350Text" on page 2079

## 30.4.4 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 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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

### 30.4.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C35 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 30.4.6 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C39 "SafekeepingAccountOrBlockChainAddress1Rule", C43 "SafekeepingAccountOrBlockChainAddress2Rule", C47 "SafekeepingAccountOrBlockChainAddress3Rule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount97** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		914
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±	C20	915
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±	C20	915
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		916
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		916
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		916
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		916
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		917
	<b>CashAccount</b> <CshAcct>	[0..1]	±		917
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C48	917

#### 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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

#### 30.4.6.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "Quantity51Choice" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

### 30.4.6.2 PreviouslySettledQuantity <PrevsllySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

*Impacted by:* C20 "DigitalTokenUnitUsageRule"

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 30.4.6.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

*Impacted by:* C20 "DigitalTokenUnitUsageRule"

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**30.4.6.4 PreviouslySettledAmount <PrevsllySttldAmt>**

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection5" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1246
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1246

**30.4.6.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>**

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection5" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1246
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1246

**30.4.6.6 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

**30.4.6.7 SafekeepingAccount <SfkpgAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.



**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 30.4.6.8 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 30.4.6.9 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 30.4.6.10 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:* [C48 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

## 30.4.7 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [0..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		920
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		920
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		920
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		920
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		920
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		921
	<b>RateType</b> <RateTp>	[0..1]	±		921
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		921
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		921
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		922
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		922
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		922
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		922
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C53	923
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C53	923
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C53	923
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C53	924
	<b>PricingRate</b> <PricgRate>	[0..1]	±		924
	<b>Spread</b> <Sprd>	[0..1]	±	C53	924
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		925
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		925
	<b>DealAmount</b> <DealAmt>	[0..1]	±		925
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		925
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		926
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		926
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		926
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		926
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		927

**30.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>***Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 2080**30.4.7.2 ClosingLegIdentification <ClsLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**30.4.7.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

**30.4.7.4 RateChangeDate <RateChngDt>***Presence:* [0..1]*Definition:* Date/Time at which rate change has taken place.**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**30.4.7.5 EarliestCallbackDate <EarlstCallBckDt>***Presence:* [0..1]*Definition:* Earliest date/time at which the call back can take place.

**EarliestCallbackDate <EarlstCallBckDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 30.4.7.6 CommissionCalculationDate <ComssnClctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the commission is calculated.

**CommissionCalculationDate <ComssnClctnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 30.4.7.7 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "[RateType35Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 30.4.7.8 Revaluation <Rvaltn>

*Presence:* [0..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**Revaluation <Rvaltn>** contains one of the following elements (see "[RevaluationIndicator3Choice](#)" on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1470
Or}	Proprietary <Prtry>	[1..1]	±		1470

#### 30.4.7.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1498
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 30.4.7.10 InterestComputationMethod <IntrstCmptnMtd>

*Presence:* [0..1]

*Definition:* Identifies the computation method of accrued interest of the related financial instrument.

**InterestComputationMethod <IntrstCmptnMtd>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1502
Or}	Proprietary <Prtry>	[1..1]	±		1505

#### 30.4.7.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 30.4.7.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 30.4.7.13 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

#### 30.4.7.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C53 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 30.4.7.15 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C53 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 30.4.7.16 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Impacted by:* C53 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 30.4.7.17 ChargesRate <ChrgsRate>

*Presence:* [0..1]

*Definition:* Interest rate paid in the context of a securities financing transaction.

*Impacted by:* C53 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 30.4.7.18 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 elements (see "RateOrName1Choice" on page 1507 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1507
Or}	RateName <RateNm>	[1..1]	±		1508

### 30.4.7.19 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

*Impacted by:* C53 "SignRule"



**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 30.4.7.20 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 30.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 30.4.7.22 DealAmount <DealAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (for second leg).

**DealAmount <DealAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 30.4.7.23 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**30.4.7.24 ForfeitAmount <FrftAmt>***Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**30.4.7.25 PremiumAmount <PrmAmt>***Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**30.4.7.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>***Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**30.4.7.27 TerminationTransactionAmount <TermntnTxAmt>***Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount** <TermntnTxAmt> contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

### 30.4.7.28 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 2078

## 30.4.8 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C57 "VendorPresenceRule"

**StandingSettlementInstructionDetails** <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		928
	<b>Counterparty</b> <CtrPty>	[1..1]	±		928
	<b>Vendor</b> <Vndr>	[0..1]	±		928
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrngSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	928
	<b>OtherReceivingSettlementParties</b> <OthrRcvngSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	930

#### Constraints

- VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True  
/Vendor Must be present

### 30.4.8.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

### 30.4.8.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "Counterparty15Choice" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

### 30.4.8.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

### 30.4.8.4 OtherDeliveringSettlementParties <OthrDlvrgSttImPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C31 "Party2PresenceRule", C32 "Party3PresenceRule", C33 "Party4PresenceRule", C34 "Party5PresenceRule", C51 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
/Party2 is present

Following Must be True  
/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
/Party3 is present  
Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 30.4.8.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C31 "Party2PresenceRule", C32 "Party3PresenceRule", C33 "Party4PresenceRule", C34 "Party5PresenceRule", C51 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 30.4.9 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C11 "CashClearingSystemRule", C52 "SettlementDetailsRule"



**SettlementParameters <SttlmParams>** contains the following **SettlementDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority</b> <Prty>	[0..1]	±		933
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		934
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		934
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		934
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		934
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		935
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		935
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		935
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		936
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		936
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		936
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		936
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		937
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		937
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		937
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		937
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		938

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 30.4.9.1 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction was executed with a high priority.

**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

### 30.4.9.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade was to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition18Choice"](#) on page 1918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1918
Or}	Proprietary <Prtry>	[1..1]	±		1919

### 30.4.9.3 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see ["SettlingCapacity7Choice"](#) on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 30.4.9.4 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see ["GenericIdentification30"](#) on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 30.4.9.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 30.4.9.6 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 30.4.9.7 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

### 30.4.9.8 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "TaxCapacityParty4Choice" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**30.4.9.9 MarketClientSide <MktCIntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction was for a market side or a client side transaction.**MarketClientSide <MktCIntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**30.4.9.10 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**30.4.9.11 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**30.4.9.12 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

### 30.4.9.13 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

### 30.4.9.14 CCPEligibility <CCPElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgblty>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 30.4.9.15 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

### 30.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement was allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 30.4.9.17 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

## 30.4.10 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C31 "Party2PresenceRule", C32 "Party3PresenceRule", C33 "Party4PresenceRule", C34 "Party5PresenceRule", C51 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 30.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C31 "Party2PresenceRule"](#), [C32 "Party3PresenceRule"](#), [C33 "Party4PresenceRule"](#), [C34 "Party5PresenceRule"](#), [C51 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties100"](#) on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.



In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 30.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

### 30.4.13 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "[AmountAndDirection94](#)" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgeAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

### 30.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts41" on page 1206 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1207
	ChargesFees <ChrgsFees>	[0..1]	±		1208
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1208
	TradeAmount <TradAmt>	[0..1]	±		1208
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1209
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1209
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1209
	LocalTax <LclTax>	[0..1]	±		1210
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1210
	Margin <Mrgn>	[0..1]	±		1210
	Other <Othr>	[0..1]	±		1211
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1211
	ShippingAmount <ShppgAmt>	[0..1]	±		1211
	SpecialConcession <SpclCncssn>	[0..1]	±		1212
	StampDuty <StmpDty>	[0..1]	±		1212
	StockExchangeTax <StockXchgTax>	[0..1]	±		1212
	TransferTax <TrfTax>	[0..1]	±		1213
	TransactionTax <TxTax>	[0..1]	±		1213
	ValueAddedTax <ValAddedTax>	[0..1]	±		1213
	WithholdingTax <WhldgTax>	[0..1]	±		1214
	NetGainLoss <NetGnLoss>	[0..1]	±		1214
	ConsumptionTax <CsmptnTax>	[0..1]	±		1214
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1215
	BookValue <BookVal>	[0..1]	±		1215
	ResearchFee <RsrchFee>	[0..1]	±		1215

### 30.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C24 "InvestorCountryCodeRule", C37 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C22, C41, C45	944
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C42, C46	945
	<b>StockExchange</b> <StockXchg>	[0..1]	±		946
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		946
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C42, C46	946
	<b>Broker</b> <Brkr>	[0..1]	±	C42, C46	947

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

### 30.4.15.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* [C22 "IdentificationNationalityOfInvestorRule"](#), [C41 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C45 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Investor <Invstr>** contains the following elements (see ["PartyIdentificationAndAccount197"](#) on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1523
	ProcessingIdentification <Prcgld>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**30.4.15.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrclId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 30.4.15.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 30.4.15.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 30.4.15.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* C42 "SafekeepingAccountOrBlockchainAddress1Rule", C46 "SafekeepingAccountOrBlockchainAddress2Rule"

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

### 30.4.15.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* [C42 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C46 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Broker <Brkr>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrccgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

## 30.4.16 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C54 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507



### **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.

# 31 **sese.036.001.08**

## **SecuritiesFinancingModificationInstructionV08**

### 31.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.

Such a change may be:

- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,
- the providing of a new rate, for example, a repo rate,
- the rollover of a position extending the closing or maturity date.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesFinancingModificationInstructionV08 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. TransactionTypeAndModificationAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

B. TradeDetails

Details of the securities financing deal.

C. FinancialInstrumentIdentification

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

D. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

E. SecuritiesFinancingAdditionalDetails

Details of the closing of the securities financing transaction.

F. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

G. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

H. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

I. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

J. SupplementaryData

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

## 31.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgModInstr>	[1..1]		C31	
	<b>TransactionTypeAndModificationAdditionalParameters</b> <TxTpAndModAddtlParams>	[1..1]	±		957
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C36	958
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C12, C13, C17, C18, C20	958
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C25, C27, C29	959
	<b>SecuritiesFinancingAdditionalDetails</b> <SctiesFincgAddtlDtls>	[1..1]			960
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradId>	[0..1]	Text		962
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		962
	<b>TerminationDate</b> <TermtnDt>	[0..1]	±		962
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		962
	<b>EarliestCallbackDate</b> <EarlstCallBckDt>	[0..1]	±		962
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		963
	<b>RateType</b> <RateTp>	[0..1]	±		963
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		963
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		963
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		964
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		964
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		964
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		964
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C34	965
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C34	965
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C34	965
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C34	966
	<b>PricingRate</b> <PricgRate>	[0..1]	±		966
	<b>Spread</b> <Sprd>	[0..1]	±	C34	966
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		967
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		967

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		967
	<b>DealAmount</b> <DealAmt>	[0..1]	±		967
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		968
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		968
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		968
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		968
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		969
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		969
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C7, C15, C33	969
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		971
	<b>Priority</b> <Prty>	[0..1]	±		971
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		971
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		971
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		971
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		972
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		972
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		972
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		973
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		973
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		973
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		973
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		974
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		974
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		974
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		974
	<b>Tracking</b> <Trckg>	[0..1]	±		975
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		975
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		975
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		976
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C6, C11, C21, C22,	976

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C23, C24, C32	
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C6, C11, C21, C22, C23, C24, C32	977
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		979
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C35	980

## 31.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 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 BookTransferGuideline

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C7 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C8 Country**

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

**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 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 DescriptionPresenceRule**

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

**C13 DescriptionUsageRule**

Description must be used alone as the last resort.

**C14 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).

**C15 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

**C16 IBAN**

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

**C17 ISINGuideline**

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

**C18 ISINPresenceRule**

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

**C19 NumberRule**

If Number is negative, then Sign must be present.

**C20 OtherIdentificationPresenceRule**

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

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C26 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C27 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C28 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C29 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C30 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C31 SettlementAmountRule**

If the Transaction is against payment, then OpeningSettlementAmount must be present.

On Condition

/TransactionTypeAndModificationAdditionalParameters/Payment is equal to



```
value 'AgainstPaymentSettlement'
Following Must be True
  /OpeningSettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

### **C32 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C33 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### **C34 SignRule**

When Sign is present, rate must not be zero.

### **C35 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.

### **C36 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## **31.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **31.4.1 TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>**

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

**TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>** contains the following elements (see "TransactionTypeAndAdditionalParameters17" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1327
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1328
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1328
	Payment <Pmt>	[1..1]	CodeSet		1328
	ModificationType <ModTp>	[0..1]	±		1328
	CommonIdentification <CmonId>	[0..1]	Text		1329
	PoolIdentification <PoolId>	[0..1]	Text		1329

## 31.4.2 TradeDetails <TradDtIs>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C36 "TradeDateTimeUTCRule"

**TradeDetails <TradDtIs>** contains the following elements (see "SecuritiesTradeDetails100" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1441
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1442
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	1442
	InstructionProcessingAdditionalDetails <InstrPrccgAddtlDtIs>	[0..1]	Text		1442

### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 31.4.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C12 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

## 31.4.4 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C25 "SafekeepingAccountOrBlockChainAddress1Rule", C27  
"SafekeepingAccountOrBlockChainAddress2Rule", C29  
"SafekeepingAccountOrBlockChainAddress3Rule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see  
"QuantityAndAccount102" on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1588
	AccountOwner <AcctOwnr>	[0..1]	±		1588
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1589
	BlockChainAddressOrWallet <BlnkChainAdrOrWlt>	[0..1]	±		1589
	CashAccount <CshAcct>	[0..1]	±		1589
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1590

#### 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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
/SafekeepingAccount Must be present  
Or /BlockChainAddressOrWallet Must be present

## 31.4.5 SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>

*Presence:* [1..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingAdditionalDetails** <SctiesFincgAddtlDtls> contains the following  
**SecuritiesFinancingTransactionDetails** 42 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		962
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		962
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		962
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		962
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		962
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		963
	<b>RateType</b> <RateTp>	[0..1]	±		963
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		963
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		963
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		964
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		964
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		964
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		964
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C34	965
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C34	965
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C34	965
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C34	966
	<b>PricingRate</b> <PricgRate>	[0..1]	±		966
	<b>Spread</b> <Sprd>	[0..1]	±	C34	966
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		967
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		967
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		967
	<b>DealAmount</b> <DealAmt>	[0..1]	±		967
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		968
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		968
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		968
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		968
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		969
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		969

**31.4.5.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>***Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 2080**31.4.5.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**31.4.5.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

**31.4.5.4 RateChangeDate <RateChngDt>***Presence:* [0..1]*Definition:* Date/Time at which rate change has taken place.**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**31.4.5.5 EarliestCallbackDate <EarlstCallBckDt>***Presence:* [0..1]*Definition:* Earliest date/time at which the call back can take place.

**EarliestCallBackDate <EarlstCallBckDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 31.4.5.6 CommissionCalculationDate <ComssnClctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the commission is calculated.

**CommissionCalculationDate <ComssnClctnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 31.4.5.7 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "[RateType35Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 31.4.5.8 Revaluation <Rvaltn>

*Presence:* [0..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**Revaluation <Rvaltn>** contains one of the following elements (see "[RevaluationIndicator3Choice](#)" on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1470
Or}	Proprietary <Prtry>	[1..1]	±		1470

#### 31.4.5.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1498
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 31.4.5.10 InterestComputationMethod <IntrstCmptnMtd>

*Presence:* [0..1]

*Definition:* Identifies the computation method of accrued interest of the related financial instrument.

**InterestComputationMethod <IntrstCmptnMtd>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1502
Or}	Proprietary <Prtry>	[1..1]	±		1505

#### 31.4.5.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 31.4.5.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 31.4.5.13 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.



**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

#### 31.4.5.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C34 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 31.4.5.15 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C34 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 31.4.5.16 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Impacted by:* C34 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 31.4.5.17 ChargesRate <ChrgsRate>

*Presence:* [0..1]

*Definition:* Interest rate paid in the context of a securities financing transaction.

*Impacted by:* C34 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 31.4.5.18 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 elements (see "RateOrName1Choice" on page 1507 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1507
Or}	RateName <RateNm>	[1..1]	±		1508

### 31.4.5.19 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

*Impacted by:* C34 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 31.4.5.20 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 31.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 31.4.5.22 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see ["AmountAndDirection21"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 31.4.5.23 DealAmount <DealAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (for second leg).

**DealAmount <DealAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**31.4.5.24 AccruedInterestAmount <AcrdIntrstAmt>***Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**31.4.5.25 ForfeitAmount <FrftAmt>***Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**31.4.5.26 PremiumAmount <PrmAmt>***Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

**31.4.5.27 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>***Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.

**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

### 31.4.5.28 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

### 31.4.5.29 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 2078

## 31.4.6 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C7 "CashClearingSystemRule", C15 "FXStandingInstructionPresenceRule", C33 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		971
	<b>Priority</b> <Prty>	[0..1]	±		971
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		971
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		971
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		971
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		972
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		972
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		972
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		973
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		973
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		973
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		973
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		974
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		974
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		974
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		974
	<b>Tracking</b> <Trckg>	[0..1]	±		975
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		975
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		975
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		976

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

/HoldIndicator is present

And /HoldIndicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**31.4.6.1 HoldIndicator <HldInd>***Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

**31.4.6.2 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

**31.4.6.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition18Choice"](#) on page 1918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1918
Or}	Proprietary <Prtry>	[1..1]	±		1919

**31.4.6.4 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see ["SettlingCapacity7Choice"](#) on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

**31.4.6.5 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 31.4.6.6 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 31.4.6.7 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 31.4.6.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272



**31.4.6.9 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**31.4.6.10 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**31.4.6.11 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "[FXStandingInstruction4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**31.4.6.12 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**31.4.6.13 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**31.4.6.14 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**31.4.6.15 NettingEligibility <NetgElgbty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**31.4.6.16 CCPEligibility <CCPElgbty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 31.4.6.17 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "Tracking4Choice" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1482
Or}	Proprietary <Prtry>	[1..1]	±		1482

### 31.4.6.18 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

### 31.4.6.19 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**31.4.6.20 EligibleForCollateral <ElgblForColl>**

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**31.4.7 DeliveringSettlementParties <DlvrgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C6 "BookTransferGuideline", C11 "DepositoryGuideline", C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule", C32 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties101" on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1643
	Party1 <Pty1>	[0..1]	±	C27, C29	1644
	Party2 <Pty2>	[0..1]	±	C27, C29	1645
	Party3 <Pty3>	[0..1]	±	C27, C29	1645
	Party4 <Pty4>	[0..1]	±	C27, C29	1646
	Party5 <Pty5>	[0..1]	±	C27, C29	1647

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 31.4.8 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

**Definition:** Identifies the chain of receiving settlement parties.

**Impacted by:** C6 "BookTransferGuideline", C11 "DepositoryGuideline", C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule", C32 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties101" on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1643
	Party1 <Pty1>	[0..1]	±	C27, C29	1644
	Party2 <Pty2>	[0..1]	±	C27, C29	1645
	Party3 <Pty3>	[0..1]	±	C27, C29	1645
	Party4 <Pty4>	[0..1]	±	C27, C29	1646
	Party5 <Pty5>	[0..1]	±	C27, C29	1647

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
     /Party2 is present  
 Following Must be True  
     /Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
     /Party3 is present  
 Following Must be True  
     /Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
     /Party4 is present  
 Following Must be True  
     /Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
     /Party5 is present  
 Following Must be True  
     /Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 31.4.9 OpeningSettlementAmount <OpngSttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

**OpeningSettlementAmount <OpngSttlmAmt>** contains the following elements (see "AmountAndDirection49" on page 1241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1241
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1241
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1241
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1242

### 31.4.10 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C35 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.



## 32 **sese.037.001.07** **PortfolioTransferNotificationV07**

### 32.1 **MessageDefinition Functionality**

#### Scope

The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.

The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.

#### Usage

The exchange of transfer settlement details is the provision, by the delivering account servicer to the receiving account servicer, of the settlement data (such as trade date, settlement date, delivering settlement chain, quantities) of the individual transfers that will take place during a full or partial portfolio transfer. This delivering account servicer message may also include, for validation, the receiving settlement chain as provided by the client. In case the receiving settlement chain is not available to the delivering account servicer, the receiving account servicer may in return provide to the delivering account servicer the receiving settlement chain using the same message.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The PortfolioTransferNotificationV07 MessageDefinition is composed of 6 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

Provides general information on the notification.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. BlockchainAddressOrWallet

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

F. TransferNotificationDetails

Details of the transfer.

## 32.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrftlTrfNtfctn>	[1..1]		C28, C30, C32, C33	
	<b>Pagination</b> <Pgntn>	[1..1]	±		988
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]	±		989
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		989
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		989
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		990
	<b>TransferNotificationDetails</b> <TrfNtfctnDtls>	[0..*]		C11, C27, C34, C38	990
	<b>NotificationSenderTransactionIdentification</b> <NtfctnSndrTxld>	[0..1]	Text		993
	<b>NotificationReceiverTransactionIdentification</b> <NtfctnRcvrTxld>	[0..1]	Text		993
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		993
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		993
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		993
	<b>Status</b> <Sts>	[0..1]			994
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		994
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		994
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		995
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		995
	<b>TradeDate</b> <TradDt>	[0..1]	±		995
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		996
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C20	996
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C13, C14, C17, C18, C21	996
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C26	997
	<b>Reporting</b> <Rptg>	[0..*]	±		1000
	<b>QuantityDetails</b> <QtyDtls>	[1..1]	±		1000

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C36	1001
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1001
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1003
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1005
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			1005
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		1006
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		1006
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		1007
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		1007
	<b>LocalTax</b> <LclTax>	[0..1]	±		1007
	<b>Other</b> <Othr>	[0..1]	±		1008
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		1008
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		1008
	<b>StampDuty</b> <StmpDty>	[0..1]	±		1009
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		1009
	<b>TransferTax</b> <TrfTax>	[0..1]	±		1009
	<b>TransactionTax</b> <TxTax>	[0..1]	±		1010
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		1010
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		1010
	<b>ConsumptionTax</b> <CsmpnTax>	[0..1]	±		1011
	<b>AccruedCapitalisationAmount</b> <AcrdCptlstnAmt>	[0..1]	±		1011
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C16	1011
	<b>Investor</b> <Invstr>	[0..1]	±		1012
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1012
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1012
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C37	1013

## 32.3 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 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 **AdditionalReasonInformationRule**

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

### C5 **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C6 **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.

### C7 **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### C8 **Country**

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

### 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 **CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 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).

**C16 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

**C17 ISINGuideline**

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

**C18 ISINPresenceRule**

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

**C19 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C20 NumberRule**

If Number is negative, then Sign must be present.

**C21 OtherIdentificationPresenceRule**

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

**C22 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C23 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C24 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C25 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C26 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C27 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C28 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

*This constraint is defined at the MessageDefinition level.*

**C29 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C30 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

*This constraint is defined at the MessageDefinition level.*

**C31 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C32 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

### **C33 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

### **C34 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

### **C35 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C36 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### **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 TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## **32.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **32.4.1 Pagination <Pgntn>**

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.



**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

### 32.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the notification.

**StatementGeneralDetails <StmntGnlDtls>** contains the following elements (see "Statement62" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1375
	ReportNumber <RptNb>	[0..1]	±		1375
	StatementIdentification <StmntId>	[0..1]	Text		1375
	StatementDateTime <StmntDtTm>	[1..1]	±		1375
	UpdateType <UpdTp>	[0..1]	±		1376
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1376

### 32.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 32.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

### 32.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 32.4.6 TransferNotificationDetails <TrfNtfctnDtls>

*Presence:* [0..\*]

*Definition:* Details of the transfer.

*Impacted by:* [C11 "DeliveringParty1Rule"](#), [C27 "ReceivingParty1Rule"](#), [C34 "SettlementAmountRule"](#), [C38 "TradeDateRule"](#)

**TransferNotificationDetails <TrfNtfctnDtls>** contains the following **SecuritiesTradeDetails138** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotificationSenderTransactionIdentification</b> <NtfctnSndrTxId>	[0..1]	Text		993
	<b>NotificationReceiverTransactionIdentification</b> <NtfctnRcvrTxId>	[0..1]	Text		993
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		993
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		993
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		993
	<b>Status</b> <Sts>	[0..1]			994
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		994
Or	<b>PendingProcessing</b> <PdgPrg>	[1..1]	±		994
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		995
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		995
	<b>TradeDate</b> <TradDt>	[0..1]	±		995
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		996
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C20	996
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C17, C18, C21	996
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C26	997
	<b>Reporting</b> <Rptg>	[0..*]	±		1000
	<b>QuantityDetails</b> <QtyDtls>	[1..1]	±		1000
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C36	1001
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1001
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1003
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1005
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			1005
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		1006

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		1006
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		1007
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		1007
	<b>LocalTax</b> <LclTax>	[0..1]	±		1007
	<b>Other</b> <Othr>	[0..1]	±		1008
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		1008
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		1008
	<b>StampDuty</b> <StmpDty>	[0..1]	±		1009
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		1009
	<b>TransferTax</b> <TrfTax>	[0..1]	±		1009
	<b>TransactionTax</b> <TxTax>	[0..1]	±		1010
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		1010
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		1010
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		1011
	<b>AccruedCapitalisationAmount</b> <AcrdCptlStnAmt>	[0..1]	±		1011
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C16	1011
	<b>Investor</b> <Invstr>	[0..1]	±		1012
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1012
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1012
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C37	1013

### Constraints

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

- **SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

- **TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 32.4.6.1 NotificationSenderTransactionIdentification <NtfctnSndrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the notification receiver.

*Datatype:* "Max35Text" on page 2079

### 32.4.6.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the notification receiver.

*Datatype:* "Max35Text" on page 2079

### 32.4.6.3 CommonIdentification <Cmonld>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 32.4.6.4 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 32.4.6.5 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

### 32.4.6.6 Status <Sts>

*Presence:* [0..1]

*Definition:* Status of the transfer.

**Status <Sts>** contains one of the following **PortfolioTransferStatus2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccpdt>	[1..1]	±		994
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		994
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		995
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		995

#### 32.4.6.6.1 AcknowledgedAccepted <AckdAccpdt>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccpdt>** contains one of the following elements (see "AcknowledgedAcceptedStatus32Choice" on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1826
Or}	Reason <Rsn>	[1..*]			1826
	Code <Cd>	[1..1]	±		1826
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1826

#### 32.4.6.6.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus17Choice" on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1825
Or}	Reason <Rsn>	[1..*]			1825
	Code <Cd>	[1..1]	±		1825
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1825

#### 32.4.6.6.3 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionStatus30Choice" on page 1823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1823
Or}	Reason <Rsn>	[1..*]			1823
	Code <Cd>	[1..1]			1823
{Or	Code <Cd>	[1..1]	CodeSet		1824
Or}	Proprietary <Prtry>	[1..1]	±		1824
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1824

#### 32.4.6.6.4 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 32.4.6.7 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 32.4.6.8 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["SettlementDate17Choice"](#) on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 32.4.6.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C20 "NumberRule"](#)

*Datatype:* ["Max3Number"](#) on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 32.4.6.10 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* [C13 "DescriptionPresenceRule"](#), [C14 "DescriptionUsageRule"](#), [C17 "ISINGuideline"](#), [C18 "ISINPresenceRule"](#), [C21 "OtherIdentificationPresenceRule"](#)



**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

#### 32.4.6.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C26 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 32.4.6.12 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting7Choice" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1464

#### 32.4.6.13 QuantityDetails <QtyDtls>

*Presence:* [1..1]

*Definition:* Details about the financial instrument quantity involved in the transfer.

**QuantityDetails <QtyDtls>** contains the following elements (see "[Quantity48](#)" on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1586
	DenominationChoice <DnmtnChc>	[0..1]	Text		1586
	CertificateNumber <CertNb>	[0..*]	±	C36	1586
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1587

#### 32.4.6.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* [C36 "SettlementDetailsRule"](#)

**SettlementParameters <SttlmParams>** contains the following elements (see "[SettlementDetails100](#)" on page 1648 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1649
	Registration <Regn>	[0..1]	±		1649
	LegalRestrictions <LglRstrctns>	[0..1]	±		1649
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1649
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1650
	TaxCapacity <TaxCpcty>	[0..1]	±		1650
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1650

#### Constraints

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 32.4.6.15 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C7 "BookTransferGuideline"](#), [C12 "DepositoryGuideline"](#), [C22 "Party2PresenceRule"](#), [C23 "Party3PresenceRule"](#), [C24 "Party4PresenceRule"](#), [C25 "Party5PresenceRule"](#), [C35 "SettlementChainGuideline"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties99" on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1631
	Party1 <Pty1>	[0..1]	±	C54, C58	1632
	Party2 <Pty2>	[0..1]	±	C54, C58	1632
	Party3 <Pty3>	[0..1]	±	C54, C58	1633
	Party4 <Pty4>	[0..1]	±	C54, C58	1634
	Party5 <Pty5>	[0..1]	±	C54, C58	1635

### Constraints

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 32.4.6.16 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C7 "BookTransferGuideline", C12 "DepositoryGuideline", C22 "Party2PresenceRule", C23 "Party3PresenceRule", C24 "Party4PresenceRule", C25 "Party5PresenceRule", C35 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties99" on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1631
	Party1 <Pty1>	[0..1]	±	C54, C58	1632
	Party2 <Pty2>	[0..1]	±	C54, C58	1632
	Party3 <Pty3>	[0..1]	±	C54, C58	1633
	Party4 <Pty4>	[0..1]	±	C54, C58	1634
	Party5 <Pty5>	[0..1]	±	C54, C58	1635

#### Constraints

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```



- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 32.4.6.17 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection52](#)" on [page 1239](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1239
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1239

### 32.4.6.18 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following **OtherAmounts29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		1006
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		1006
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		1007
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		1007
	<b>LocalTax</b> <LclTax>	[0..1]	±		1007
	<b>Other</b> <Othr>	[0..1]	±		1008
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		1008
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		1008
	<b>StampDuty</b> <StmpDty>	[0..1]	±		1009
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		1009
	<b>TransferTax</b> <TrfTax>	[0..1]	±		1009
	<b>TransactionTax</b> <TxTax>	[0..1]	±		1010
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		1010
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		1010
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		1011
	<b>AccruedCapitalisationAmount</b> <AcrdCptlstnAmt>	[0..1]	±		1011

#### 32.4.6.18.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 32.4.6.18.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 32.4.6.18.4 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 32.4.6.18.5 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.6 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.7 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.8 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 32.4.6.18.9 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 32.4.6.18.10 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 32.4.6.18.11 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.12 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.13 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.14 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.15 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.18.16 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 32.4.6.19 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

Impacted by: C16 "InvestorCountryCodeRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..1]	±		1012
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1012
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1012

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

#### 32.4.6.19.1 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

#### 32.4.6.19.2 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 32.4.6.19.3 TradeRegulator <TradRgltr>

*Presence:* [0..1]



*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </d>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

### 32.4.6.20 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 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

# **33 sese.038.001.09 SecuritiesSettlementTransactionModification RequestV09**

## **33.1 MessageDefinition Functionality**

### Scope

The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer.

The account owner will generally be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.

It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.

### Usage

The modification must only contain the data to be modified.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionModificationRequestV09 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. ModifiedTransactionDetails

Identifies the details of the transaction that is being modified.

#### B. UpdateType

Specifies the type of update requested.

## 33.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxModReq>	[1..1]		C34, C52, C74	
	<b>ModifiedTransactionDetails</b> <ModfdTxDtls>	[1..1]		C37, C57, C63, C69, C83	1034
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		1036
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1036
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1036
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		1037
	<b>OtherTransactionIdentification</b> <OthrTxId>	[0..1]	Text		1037
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1037
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1037
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		1037
	<b>TransactionDetails</b> <TxDtls>	[0..1]			1038
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C21, C22, C29, C30, C40	1038
	<b>TradeDate</b> <TradDt>	[0..1]	±		1039
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1040
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1040
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1040
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C41, C43, C46, C49	1041
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C41, C43, C46, C49	1042
	<b>Investor</b> <Invstr>	[0..1]	±		1043
	<b>UpdateType</b> <UpdTp>	[1..3]			1043
{Or	<b>Addition</b> <Addtn>	[1..1]			1051

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1054
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C35	1054
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1054
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1057
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1057
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1057
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1057
	<b>TradeDate</b> <TradDt>	[0..1]	±		1057
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1058
	<b>DealPrice</b> <DealPric>	[0..1]	±		1058
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1058
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1059
	<b>Reporting</b> <Rptg>	[0..*]	±		1059
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1059
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1059
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1060
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1060
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1060
	<b>MatchingStatus</b> <MtgSts>	[0..1]	±		1060
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1061
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1061
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1061
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1061
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C71	1063
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1064
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1068
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1068

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1069
	<b>Vendor</b> <Vndr>	[0..1]	±		1069
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttImPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1069
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttImPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1071
	<b>DeliveringSettlementParties</b> <DlvrgSttImPties>	[0..1]	±	C11, C45, C48, C51	1073
	<b>ReceivingSettlementParties</b> <RcvgSttImPties>	[0..1]	±	C11, C45, C48, C51	1074
	<b>CashParties</b> <CshPties>	[0..1]	±		1075
	<b>SettlementAmount</b> <SttImAmt>	[0..1]	±		1075
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1076
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1077
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1078
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±	C61, C67	1079
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1080
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1080
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1080
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1081
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1082
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1082
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1083
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1083

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1083
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1083
Or	<b>Deletion</b> <Deltn>	[1..1]			1084
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1087
	<b>Linkages</b> <Lnkgs>	[0..*]	±		1087
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1087
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1090
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1090
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1090
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1090
	<b>TradeDate</b> <TradDt>	[0..1]	±		1090
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1091
	<b>DealPrice</b> <DealPric>	[0..1]	±		1091
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1091
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1092
	<b>Reporting</b> <Rptg>	[0..*]	±		1092
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1092
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1092
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1093
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1093
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1093
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1093
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1094
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1094
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1094
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1094
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C71	1096

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1097
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1101
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1101
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1102
	<b>Vendor</b> <Vndr>	[0..1]	±		1102
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1102
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1104
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1106
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1107
	<b>CashParties</b> <CshPties>	[0..1]	±		1108
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1108
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1109
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1110
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1111
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1112
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1113
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1113
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1113
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1114

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1115
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1115
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1116
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1116
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1116
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1116
Or}	<b>Modification</b> <Mod>	[1..1]			1117
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1120
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C35	1121
	<b>TradeDetails</b> <TradDtls>	[0..1]		C6, C17, C27, C33, C55, C80, C82	1121
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		1124
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1124
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1124
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1124
	<b>TradeDate</b> <TradDt>	[0..1]	±		1124
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1125
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1125
	<b>DealPrice</b> <DealPric>	[0..1]	±		1125
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1126
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1126
	<b>Reporting</b> <Rptg>	[0..*]	±		1126
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1126
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1127
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1127
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1127
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1127
	<b>MatchingStatus</b> <MchngSts>	[0..1]	±		1128
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1128



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1128
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1128
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C21, C22, C29, C30, C40	1128
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1130
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]		C19, C62, C68, C72, C73	1132
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]	±		1134
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		1134
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1134
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1134
	<b>BlockChainAddressOrWallet</b> <BlickChainAdrOrWlt>	[0..1]	±		1135
	<b>CashAccount</b> <CshAcct>	[0..1]	±		1135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C70	1135
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		1136
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1136
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1140
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1140
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1141
	<b>Vendor</b> <Vndr>	[0..1]	±		1141
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1141
	<b>OtherReceivingSettlementParties</b> <OthrRcvngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1143

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1145
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1147
	<b>CashParties</b> <CshPties>	[0..1]	±		1149
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1149
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1150
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1151
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1152
	<b>QualifiedForeignIntermediary</b> <QlfdFrnglIntrmy>	[0..1]	±	C61, C67	1153
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1154
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1154
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1154
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1155
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1156
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1156
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1157
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1157
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1157
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1157

## 33.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**C6 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

**C7 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C8 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.

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C13 Country**

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

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C17 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

**C18 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C19 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C20 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C21 DescriptionPresenceRule**

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

**C22 DescriptionUsageRule**

Description must be used alone as the last resort.

**C23 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).

**C24 IBAN**

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

**C25 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C26 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C27 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C28 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C29 ISINGuideline**

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

**C30 ISINPresenceRule**

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

**C31 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C32 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C33 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C34 LinkagesUsageRule**

The linkages can only be used when modifying the Paired or Turned Quantity. For the changes of linking and unlinking messages this must be done with the SecuritiesSettlementConditionsModificationRequest.

*This constraint is defined at the MessageDefinition level.*

**C35 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C36 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.

**C37 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

**C38 NumberRule**

If Number is negative, then Sign must be present.

**C39 OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing



ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

**C40 OtherIdentificationPresenceRule**

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

**C41 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C42 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C43 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C44 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C45 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C46 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C47 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C48 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C49 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C50 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C51 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C52 PhysicalInstructionDetailsUsageRule**

AdditionalPhysicalOrRegistrationDetails can only be used with free of payment instructions.

*This constraint is defined at the MessageDefinition level.*

**C53 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C54 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C55 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C56 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C57 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C58 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C59 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C60 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C61 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C62 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C63 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C64 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C65 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C66 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C67 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C68 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C69 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**C70 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C71 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C72 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C73 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **C74 SecuritiesFinancingSettlementUsageRule**

In the framework of Securities Financing (repo, reverse repo, securities lending, securities borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

*This constraint is defined at the MessageDefinition level.*

#### **C75 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C76 SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

#### **C77 ShortLongNumberRule**

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

#### **C78 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.

#### **C79 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C80 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C81 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C82 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C83 TransactionIdentificationPresenceRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

**C84 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

**C85 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 33.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 33.4.1 ModifiedTransactionDetails <ModfdTxDtIs>

*Presence:* [1..1]

*Definition:* Identifies the details of the transaction that is being modified.

*Impacted by:* C37 "NoAccountOwnerTransactionIdentificationRule", C57

"SafekeepingAccountOrBlockChainAddress1Rule", C63

"SafekeepingAccountOrBlockChainAddress2Rule", C69

"SafekeepingAccountOrBlockChainAddress3Rule", C83 "TransactionIdentificationPresenceRule"

**ModifiedTransactionDetails <ModfdTxDtIs>** contains the following **TransactionDetails150** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		1036
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1036
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1036
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		1037
	<b>OtherTransactionIdentification</b> <OthrTxId>	[0..1]	Text		1037
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1037
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1037
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		1037
	<b>TransactionDetails</b> <TxDtIs>	[0..1]			1038
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C21, C22, C29, C30, C40	1038
	<b>TradeDate</b> <TradDt>	[0..1]	±		1039
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1040
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1040
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1040
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C41, C43, C46, C49	1041
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C41, C43, C46, C49	1042
	<b>Investor</b> <Invstr>	[0..1]	±		1043

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

- **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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True  
/SafekeepingAccount Must be present  
Or /BlockChainAddressOrWallet Must be present

- **TransactionIdentificationPresenceRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition  
/AccountOwnerTransactionIdentification/TransactionIdentification is equal to  
value 'NONREF'  
Following Must be True  
/AccountServicerTransactionIdentification Must be present  
Or /MarketInfrastructureTransactionIdentification Must be present  
Or /ProcessorTransactionIdentification Must be present  
Or /OtherTransactionIdentification Must be present

### 33.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

**AccountOwnerTransactionIdentification <AcctOwnrTxId>** contains the following elements (see ["SettlementTypeAndIdentification18"](#) on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1350
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

### 33.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* ["Max35Text"](#) on page 2079

### 33.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* ["Max35Text"](#) on page 2079



**33.4.1.4 ProcessorTransactionIdentification <PcrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.*Datatype:* "Max35Text" on page 2079**33.4.1.5 OtherTransactionIdentification <OthrTxId>***Presence:* [0..1]*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.*Datatype:* "Max35Text" on page 2079**33.4.1.6 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

**33.4.1.7 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

**33.4.1.8 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 <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 33.4.1.9 TransactionDetails <TxDtIs>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C21, C22, C29, C30, C40	1038
	<b>TradeDate</b> <TradDt>	[0..1]	±		1039
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1040
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1040
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1040
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C41, C43, C46, C49	1041
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C41, C43, C46, C49	1042
	<b>Investor</b> <Invstr>	[0..1]	±		1043

#### 33.4.1.9.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C21 "DescriptionPresenceRule", C22 "DescriptionUsageRule", C29 "ISINGuideline", C30 "ISINPresenceRule", C40 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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
```

### 33.4.1.9.2 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

### 33.4.1.9.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

### 33.4.1.9.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

### 33.4.1.9.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

**33.4.1.9.6 DeliveringSettlementParties <DlvrgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C41 "Party2PresenceRule", C43 "Party3PresenceRule", C46 "Party4PresenceRule", C49 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

**33.4.1.9.7 ReceivingSettlementParties <RcvgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C41 "Party2PresenceRule", C43 "Party3PresenceRule", C46 "Party4PresenceRule", C49 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

**33.4.1.9.8 Investor <Invstr>***Presence:* [0..1]*Definition:* Party, either an individual or organisation, whose assets are being invested.**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

**33.4.2 UpdateType <UpdTp>***Presence:* [1..3]*Definition:* Specifies the type of update requested.

**UpdateType <UpdTp>** contains one of the following **UpdateType37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Addition</b> <Addtn>	[1..1]			1051
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1054
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C35	1054
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1054
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1057
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1057
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1057
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1057
	<b>TradeDate</b> <TradDt>	[0..1]	±		1057
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1058
	<b>DealPrice</b> <DealPric>	[0..1]	±		1058
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1058
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1059
	<b>Reporting</b> <Rptg>	[0..*]	±		1059
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1059
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1059
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1060
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1060
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1060
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1060
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1061
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1061
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1061
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1061
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C71	1063
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1064



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1068
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1068
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1069
	<b>Vendor</b> <Vndr>	[0..1]	±		1069
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1069
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1071
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1073
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1074
	<b>CashParties</b> <CshPties>	[0..1]	±		1075
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1075
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1076
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1077
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1078
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1079
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1080
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1080
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1080
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1081
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1082

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1082
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1083
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1083
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1083
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1083
Or	<b>Deletion</b> <Deltn>	[1..1]			1084
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1087
	<b>Linkages</b> <Lnkgs>	[0..*]	±		1087
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1087
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1090
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1090
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1090
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1090
	<b>TradeDate</b> <TradDt>	[0..1]	±		1090
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1091
	<b>DealPrice</b> <DealPric>	[0..1]	±		1091
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1091
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1092
	<b>Reporting</b> <Rptg>	[0..*]	±		1092
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1092
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1092
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1093
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1093
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1093
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1093
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1094
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1094
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1094

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1094
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C71	1096
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1097
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1101
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1101
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1102
	<b>Vendor</b> <Vndr>	[0..1]	±		1102
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1102
	<b>OtherReceivingSettlementParties</b> <OthrRcvSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1104
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1106
	<b>ReceivingSettlementParties</b> <RcvSttlmPties>	[0..1]	±	C11, C45, C48, C51	1107
	<b>CashParties</b> <CshPties>	[0..1]	±		1108
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1108
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1109
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1110
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1111
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1112
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1113
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1113

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1113
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1114
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1115
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1115
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1116
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1116
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1116
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1116
Or}	<b>Modification</b> <Mod>	[1..1]			1117
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1120
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C35	1121
	<b>TradeDetails</b> <TradDtls>	[0..1]		C6, C17, C27, C33, C55, C80, C82	1121
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1124
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1124
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1124
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1124
	<b>TradeDate</b> <TradDt>	[0..1]	±		1124
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1125
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1125
	<b>DealPrice</b> <DealPric>	[0..1]	±		1125
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1126
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1126
	<b>Reporting</b> <Rptg>	[0..*]	±		1126
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1126
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1127
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1127
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1127

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1127
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1128
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1128
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1128
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1128
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C21, C22, C29, C30, C40	1128
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1130
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]		C19, C62, C68, C72, C73	1132
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]	±		1134
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		1134
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1134
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1134
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		1135
	<b>CashAccount</b> <CshAcct>	[0..1]	±		1135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C70	1135
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		1136
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1136
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1140
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1140
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1141
	<b>Vendor</b> <Vndr>	[0..1]	±		1141
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1141

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1143
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1145
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1147
	<b>CashParties</b> <CshPties>	[0..1]	±		1149
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1149
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1150
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1151
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1152
	<b>QualifiedForeignIntermediary</b> <QlfdFrngIntrmy>	[0..1]	±	C61, C67	1153
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1154
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1154
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1154
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1155
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1156
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1156
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1157
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1157
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1157
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1157

### **33.4.2.1 Addition <Addtn>**

*Presence:* [1..1]

*Definition:* Addition of information to the securities transaction.

**Addition <Addtn>** contains the following **SecuritiesSettlementTransactionDetails52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1054
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C35	1054
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1054
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1057
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1057
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1057
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1057
	<b>TradeDate</b> <TradDt>	[0..1]	±		1057
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1058
	<b>DealPrice</b> <DealPric>	[0..1]	±		1058
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1058
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1059
	<b>Reporting</b> <Rptg>	[0..*]	±		1059
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1059
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1059
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1060
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1060
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1060
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1060
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1061
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1061
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		1061
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1061
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C71	1063
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1064
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1068



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1068
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1069
	<b>Vendor</b> <Vndr>	[0..1]	±		1069
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1069
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1071
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1073
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1074
	<b>CashParties</b> <CshPties>	[0..1]	±		1075
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1075
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1076
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1077
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1078
	<b>QualifiedForeignIntermediary</b> <QlfdFrngIntrmy>	[0..1]	±	C61, C67	1079
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1080
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1080
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1080
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1081
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1082
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1082
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1083

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1083
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1083
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1083

### 33.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see ["SettlementTypeAndAdditionalParameters13"](#) on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1386
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1386
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1386

### 33.4.2.1.2 Linkages <Lnkgs>

*Presence:* [0..\*]

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

*Impacted by:* [C35 "LinkedQuantityRule"](#)

**Linkages <Lnkgs>** contains the following elements (see ["Linkages63"](#) on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1411
	MessageNumber <MsgNb>	[0..1]	±	C72	1412
	Reference <Ref>	[1..1]	±		1412
	LinkedQuantity <LkdQty>	[0..1]	±		1412

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

### 33.4.2.1.3 TradeDetails <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C16 "CurrencyToBuyOrSellRule"](#), [C26 "InvestorCapacityRule"](#), [C32 "LateDeliveryDateRule"](#), [C54 "PlaceOfTradeRule"](#), [C79 "TradeDateGuideline"](#), [C81 "TradeDateTimeUTCRule"](#)

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1057
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1057
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1057
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1057
	<b>TradeDate</b> <TradDt>	[0..1]	±		1057
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1058
	<b>DealPrice</b> <DealPric>	[0..1]	±		1058
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1058
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1059
	<b>Reporting</b> <Rptg>	[0..*]	±		1059
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1059
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1059
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1060
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1060
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1060
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1060
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1061
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		1061
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtIs>	[0..1]	Text		1061

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**33.4.2.1.3.1 TradeIdentification <TradId>***Presence:* [0..\*]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 2080**33.4.2.1.3.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..\*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "Max35Text" on page 2079**33.4.2.1.3.3 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

**33.4.2.1.3.4 PlaceOfClearing <PlcOfClr>***Presence:* [0..1]*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

**33.4.2.1.3.5 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 33.4.2.1.3.6 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 33.4.2.1.3.7 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "[Price10](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 33.4.2.1.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C38 "NumberRule"](#)

*Datatype:* "Max3Number" on page 2076

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**33.4.2.1.3.9 OpeningClosing <OpngClsg>**

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "[OpeningClosing3Choice](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

**33.4.2.1.3.10 Reporting <Rptg>**

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "[Reporting6Choice](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

**33.4.2.1.3.11 TradeTransactionCondition <TradTxCond>**

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**33.4.2.1.3.12 InvestorCapacity <InvstrCpcty>**

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "InvestorCapacity4Choice" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

### 33.4.2.1.3.13 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "TradeOriginator3Choice" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

### 33.4.2.1.3.14 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

### 33.4.2.1.3.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

### 33.4.2.1.3.16 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.



**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

#### 33.4.2.1.3.17 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

#### 33.4.2.1.3.18 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[Max350Text](#)" on page 2079

#### 33.4.2.1.3.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 2079

#### 33.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* [C4 "AdditionalDetailsRule"](#), [C53 "PlaceOfListingRule"](#)

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**33.4.2.1.5 QuantityAndAccountDetails <QtyAndAcctDtls>**

*Presence:* [0..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C18 "DenominationRule", C71 "SafekeepingPlaceGuideline"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount100" on page 1594 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1594
	AccountOwner <AcctOwnr>	[0..1]	±		1595
	CashAccount <CshAcct>	[0..1]	±		1595
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1595
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1596

**Constraints**

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.1.6 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C12 "CashSettlementSystemUsageRule", C39 "OpeningClosingUsageRule", C76 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails200" on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1700
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1700
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1700
	CCPEligibility <CCPElgbly>	[0..1]	±		1700
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1701
	CashClearingSystem <CshClrSys>	[0..1]	±		1701
	ExposureType <XpsrTp>	[0..1]	±		1701
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1701
	MarketClientSide <MktClntSd>	[0..1]	±		1702
	NettingEligibility <NetgElgbly>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1702
	LegalRestrictions <LglRstrctns>	[0..1]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1703
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1703
	Tracking <Trckg>	[0..1]	±		1703
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1704
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1704
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1704
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1704
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1705
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1705

#### Constraints

- **CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 33.4.2.1.7 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C84 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1068
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1069
	<b>Vendor</b> <Vndr>	[0..1]	±		1069
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1069
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1071

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

#### 33.4.2.1.7.1 SettlementStandingInstructionDatabase <SttlmStgInstrDB>

*Presence:* [1..1]



*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttlmStgInstrDB>** contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 33.4.2.1.7.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "Counterparty15Choice" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 33.4.2.1.7.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 33.4.2.1.7.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

---

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.1.7.5 OtherReceivingSettlementParties <OthrRcvvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.1.8 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties98" on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1626
	Party3 <Pty3>	[0..1]	±	C54, C58	1627
	Party4 <Pty4>	[0..1]	±	C54, C58	1628
	Party5 <Pty5>	[0..1]	±	C54, C58	1628

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 33.4.2.1.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C11 "BookTransferGuideline"](#), [C45 "Party3PresenceRule"](#), [C48 "Party4PresenceRule"](#), [C51 "Party5PresenceRule"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties98"](#) on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1626
	Party3 <Pty3>	[0..1]	±	C54, C58	1627
	Party4 <Pty4>	[0..1]	±	C54, C58	1628
	Party5 <Pty5>	[0..1]	±	C54, C58	1628

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**33.4.2.1.10 CashParties <CshPties>**

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

**33.4.2.1.11 SettlementAmount <SttlmAmt>**

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection95" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1204
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1204
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1204
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1204
	Amount <Amt>	[0..1]	Amount	C1, C16	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206
	ValueDate <ValDt>	[0..1]	±		1206

#### 33.4.2.1.12 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.



**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

### 33.4.2.1.13 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C28 "InvestorCountryCodeRule", C56 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1078
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C61, C67	1079
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1080
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1080
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1080
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1081

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 33.4.2.1.13.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C25 "IdentificationNationalityOfInvestorRule", C60

"SafekeepingAccountOrBlockChainAddress1Rule", C66

"SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1523
	ProcessingIdentification <PrcgId>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**33.4.2.1.13.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>**

Presence: [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C61 "SafekeepingAccountOrBlockChainAddress1Rule", C67 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrngIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 33.4.2.1.13.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see ["PartyIdentificationAndAccount165"](#) on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 33.4.2.1.13.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see ["PartyIdentificationAndAccount165"](#) on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 33.4.2.1.13.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* [C61 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C67 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 33.4.2.1.13.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* C61 "SafekeepingAccountOrBlockChainAddress1Rule", C67 "SafekeepingAccountOrBlockChainAddress2Rule"

**Broker <Brkr>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrctgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 33.4.2.1.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1082
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1083
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1083
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1083

#### 33.4.2.1.14.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 2079

#### 33.4.2.1.14.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 33.4.2.1.14.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 2079

#### 33.4.2.1.14.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C31 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 33.4.2.1.15 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C78 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

### 33.4.2.2 Deletion <Deltn>

*Presence:* [1..1]

*Definition:* Deletion of information in the securities transaction.



**Deletion <Deltn>** contains the following **SecuritiesSettlementTransactionDetails50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1087
	<b>Linkages</b> <Lnkgs>	[0..*]	±		1087
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1087
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1090
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1090
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1090
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1090
	<b>TradeDate</b> <TradDt>	[0..1]	±		1090
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1091
	<b>DealPrice</b> <DealPric>	[0..1]	±		1091
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1091
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1092
	<b>Reporting</b> <Rptg>	[0..*]	±		1092
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1092
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1092
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1093
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1093
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1093
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1093
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1094
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1094
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1094
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1094
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C71	1096
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1097
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1101

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1101
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1102
	<b>Vendor</b> <Vndr>	[0..1]	±		1102
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1102
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1104
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1106
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1107
	<b>CashParties</b> <CshPties>	[0..1]	±		1108
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1108
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1109
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1110
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1111
	<b>QualifiedForeignIntermediary</b> <QlfdFrngIntrmy>	[0..1]	±	C61, C67	1112
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1113
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1113
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1113
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1114
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1115
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1115
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1116

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1116
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1116
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1116

### 33.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "[SettlementTypeAndAdditionalParameters13](#)" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1386
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1386
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1386

### 33.4.2.2.2 Linkages <Lnkgs>

*Presence:* [0..\*]

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

**Linkages <Lnkgs>** contains the following elements (see "[Linkages40](#)" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1468

### 33.4.2.2.3 TradeDetails <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C16 "CurrencyToBuyOrSellRule"](#), [C26 "InvestorCapacityRule"](#), [C32 "LateDeliveryDateRule"](#), [C54 "PlaceOfTradeRule"](#), [C79 "TradeDateGuideline"](#), [C81 "TradeDateTimeUTCRule"](#)

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1090
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1090
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1090
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1090
	<b>TradeDate</b> <TradDt>	[0..1]	±		1090
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1091
	<b>DealPrice</b> <DealPric>	[0..1]	±		1091
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1091
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1092
	<b>Reporting</b> <Rptg>	[0..*]	±		1092
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1092
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1092
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1093
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1093
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1093
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1093
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1094
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1094
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1094

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**33.4.2.2.3.1 TradeIdentification <TradId>***Presence:* [0..\*]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 2080**33.4.2.2.3.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..\*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "Max35Text" on page 2079**33.4.2.2.3.3 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

**33.4.2.2.3.4 PlaceOfClearing <PlcOfClr>***Presence:* [0..1]*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

**33.4.2.2.3.5 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 33.4.2.2.3.6 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 33.4.2.2.3.7 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "[Price10](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 33.4.2.2.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C38 "NumberRule"](#)

*Datatype:* "Max3Number" on page 2076

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**33.4.2.2.3.9 OpeningClosing <OpngClsg>**

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "[OpeningClosing3Choice](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

**33.4.2.2.3.10 Reporting <Rptg>**

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "[Reporting6Choice](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

**33.4.2.2.3.11 TradeTransactionCondition <TradTxCond>**

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

**33.4.2.2.3.12 InvestorCapacity <InvstrCpcty>**

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.



**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "InvestorCapacity4Choice" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

### 33.4.2.2.3.13 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "TradeOriginator3Choice" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

### 33.4.2.2.3.14 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

### 33.4.2.2.3.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

### 33.4.2.2.3.16 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

#### 33.4.2.2.3.17 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

#### 33.4.2.2.3.18 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[Max350Text](#)" on page 2079

#### 33.4.2.2.3.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 2079

#### 33.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* [C4 "AdditionalDetailsRule"](#), [C53 "PlaceOfListingRule"](#)

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**33.4.2.2.5 QuantityAndAccountDetails <QtyAndAcctDtls>**

*Presence:* [0..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C18 "DenominationRule", C71 "SafekeepingPlaceGuideline"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount100" on page 1594 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1594
	AccountOwner <AcctOwnr>	[0..1]	±		1595
	CashAccount <CshAcct>	[0..1]	±		1595
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1595
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1596

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**Constraints****• DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**• SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**33.4.2.2.6 SettlementParameters <SttlmParams>**

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C12 "CashSettlementSystemUsageRule", C39 "OpeningClosingUsageRule", C76 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails200" on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1700
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1700
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1700
	CCPEligibility <CCPElgbly>	[0..1]	±		1700
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1701
	CashClearingSystem <CshClrSys>	[0..1]	±		1701
	ExposureType <XpsrTp>	[0..1]	±		1701
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1701
	MarketClientSide <MktClntSd>	[0..1]	±		1702
	NettingEligibility <NetgElgbly>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1702
	LegalRestrictions <LglRstrctns>	[0..1]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1703
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1703
	Tracking <Trckg>	[0..1]	±		1703
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1704
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1704
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1704
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1704
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1705
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1705

#### Constraints

- **CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

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ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)



Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 33.4.2.2.7 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C84 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1101
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1102
	<b>Vendor</b> <Vndr>	[0..1]	±		1102
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1102
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1104

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

#### 33.4.2.2.7.1 SettlementStandingInstructionDatabase <SttlmStgInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttlmStgInstrDB>** contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 33.4.2.2.7.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "Counterparty15Choice" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 33.4.2.2.7.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 33.4.2.2.7.4 OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

---

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.2.7.5 OtherReceivingSettlementParties <OthrRcvvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.2.8 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties98" on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1626
	Party3 <Pty3>	[0..1]	±	C54, C58	1627
	Party4 <Pty4>	[0..1]	±	C54, C58	1628
	Party5 <Pty5>	[0..1]	±	C54, C58	1628

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 33.4.2.2.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C11 "BookTransferGuideline"](#), [C45 "Party3PresenceRule"](#), [C48 "Party4PresenceRule"](#), [C51 "Party5PresenceRule"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties98"](#) on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1626
	Party3 <Pty3>	[0..1]	±	C54, C58	1627
	Party4 <Pty4>	[0..1]	±	C54, C58	1628
	Party5 <Pty5>	[0..1]	±	C54, C58	1628

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**33.4.2.2.10 CashParties <CshPties>**

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

**33.4.2.2.11 SettlementAmount <SttlmAmt>**

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.



**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection95" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1204
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1204
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1204
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1204
	Amount <Amt>	[0..1]	Amount	C1, C16	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206
	ValueDate <ValDt>	[0..1]	±		1206

#### 33.4.2.2.12 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

### 33.4.2.2.13 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C28 "InvestorCountryCodeRule", C56 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1111
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C61, C67	1112
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1113
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1113
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1113
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1114

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 33.4.2.2.13.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C25 "IdentificationNationalityOfInvestorRule", C60

"SafekeepingAccountOrBlockChainAddress1Rule", C66

"SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1523
	ProcessingIdentification <Prcgld>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**33.4.2.2.13.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>**

Presence: [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C61 "SafekeepingAccountOrBlockChainAddress1Rule", C67 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 33.4.2.2.13.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see ["PartyIdentificationAndAccount165"](#) on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 33.4.2.2.13.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see ["PartyIdentificationAndAccount165"](#) on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 33.4.2.2.13.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* C61 "SafekeepingAccountOrBlockChainAddress1Rule", C67  
"SafekeepingAccountOrBlockChainAddress2Rule"

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 33.4.2.2.13.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* [C61 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C67 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Broker <Brkr>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrctgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 33.4.2.2.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1115
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1116
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1116
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1116

##### 33.4.2.2.14.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 2079

#### 33.4.2.2.14.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 33.4.2.2.14.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 2079

#### 33.4.2.2.14.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C31 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 33.4.2.2.15 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C78 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

### 33.4.2.3 Modification <Mod>

*Presence:* [1..1]

*Definition:* Modification of information in the securities transaction.

**Modification <Mod>** contains the following **SecuritiesSettlementTransactionDetails51** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1120
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C35	1121
	<b>TradeDetails</b> <TradDtls>	[0..1]		C6, C17, C27, C33, C55, C80, C82	1121
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1124
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1124
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1124
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1124
	<b>TradeDate</b> <TradDt>	[0..1]	±		1124
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1125
	<b>LateDeliveryDate</b> <LateDlvyDt>	[0..1]	±		1125
	<b>DealPrice</b> <DealPric>	[0..1]	±		1125
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1126
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1126
	<b>Reporting</b> <Rptg>	[0..*]	±		1126
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1126
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1127
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1127
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1127
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1127
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1128
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1128
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1128
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1128
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C21, C22, C29, C30, C40	1128
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C53	1130

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]		C19, C62, C68, C72, C73	1132
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]	±		1134
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		1134
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1134
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1134
	<b>BlockChainAddressOrWallet</b> <BlickChainAdrOrWlt>	[0..1]	±		1135
	<b>CashAccount</b> <CshAcct>	[0..1]	±		1135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C70	1135
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		1136
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C39, C76	1136
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]		C84	1140
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1140
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1141
	<b>Vendor</b> <Vndr>	[0..1]	±		1141
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1141
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1143
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1145
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47,	1147

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C50, C75	
	<b>CashParties</b> <CshPties>	[0..1]	±		1149
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1149
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1150
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C28, C56	1151
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1152
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C61, C67	1153
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1154
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1154
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1154
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1155
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1156
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1156
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1157
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1157
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1157
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C78	1157

### 33.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "SettlementTypeAndAdditionalParameters14" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[0..1]	CodeSet		1386
	Payment <Pmt>	[0..1]	CodeSet		1387
	CommonIdentification <CmonId>	[0..1]	Text		1387
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1387
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1387

**33.4.2.3.2 Linkages <Lnkgs>***Presence:* [0..\*]*Definition:* Link to another transaction that must be processed after, before or at the same time.*Impacted by:* C35 "LinkedQuantityRule"**Linkages <Lnkgs>** contains the following elements (see "Linkages63" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1411
	MessageNumber <MsgNb>	[0..1]	±	C72	1412
	Reference <Ref>	[1..1]	±		1412
	LinkedQuantity <LkdQty>	[0..1]	±		1412

**Constraints**

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**33.4.2.3.3 TradeDetails <TradDtls>***Presence:* [0..1]*Definition:* Details of the trade.

*Impacted by:* C6 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C27 "InvestorCapacityRule", C33 "LateDeliveryDateRule", C55 "PlaceOfTradeRule", C80 "TradeDateGuideline", C82 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails121** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1124
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1124
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1124
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1124
	<b>TradeDate</b> <TradDt>	[0..1]	±		1124
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1125
	<b>LateDeliveryDate</b> <LateDlvyDt>	[0..1]	±		1125
	<b>DealPrice</b> <DealPric>	[0..1]	±		1125
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C38	1126
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1126
	<b>Reporting</b> <Rptg>	[0..*]	±		1126
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1126
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1127
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1127
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1127
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1127
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1128
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1128
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1128
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1128

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 33.4.2.3.3.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### 33.4.2.3.3.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 2079

#### 33.4.2.3.3.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 33.4.2.3.3.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "PlaceOfClearingIdentification2" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 33.4.2.3.3.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.



**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 33.4.2.3.3.6 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 33.4.2.3.3.7 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 33.4.2.3.3.8 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price10" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

#### 33.4.2.3.3.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C38 "NumberRule"

*Datatype:* "Max3Number" on page 2076

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 33.4.2.3.3.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 33.4.2.3.3.11 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting6Choice" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

#### 33.4.2.3.3.12 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "TradeTransactionCondition5Choice" on page 1925 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

#### 33.4.2.3.3.13 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "InvestorCapacity4Choice" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

#### 33.4.2.3.3.14 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "TradeOriginator3Choice" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

#### 33.4.2.3.3.15 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

#### 33.4.2.3.3.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

**Definition:** Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

#### 33.4.2.3.3.17 MatchingStatus <MtchgSts>

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

**Definition:** Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

#### 33.4.2.3.3.18 AffirmationStatus <AffirmSts>

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

**Definition:** Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

#### 33.4.2.3.3.19 FXAdditionalDetails <FxAddtIDtls>

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

**Definition:** Provides additional details pertaining to foreign exchange instructions.

**Datatype:** "[Max350Text](#)" on page 2079

#### 33.4.2.3.3.20 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

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

**Definition:** Provides additional settlement processing information which can not be included within the structured fields of the message.

**Datatype:** "[Max350Text](#)" on page 2079

#### 33.4.2.3.4 FinancialInstrumentIdentification <FinInstrmId>

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

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

**Impacted by:** C21 "DescriptionPresenceRule", C22 "DescriptionUsageRule", C29 "ISINGuideline", C30 "ISINPresenceRule", C40 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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
```

---

### 33.4.2.3.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C53 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes111" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtClblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <ClblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvrsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**33.4.2.3.6 QuantityAndAccountDetails <QtyAndAcctDtls>**

*Presence:* [0..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C19 "DenominationRule", C62 "SafekeepingAccountOrBlockChainAddress1Rule", C68 "SafekeepingAccountOrBlockChainAddress2Rule", C72 "SafekeepingPlaceGuideline", C73 "SafekeepingPlaceRule"



**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount98** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]	±		1134
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		1134
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1134
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1134
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		1135
	<b>CashAccount</b> <CshAcct>	[0..1]	±		1135
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C70	1135
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		1136

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.

- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

• **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 33.4.2.3.6.1 SettlementQuantity <SttlmQty>

*Presence:* [0..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 33.4.2.3.6.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 2079

#### 33.4.2.3.6.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

#### 33.4.2.3.6.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

#### 33.4.2.3.6.5 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlIt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

#### 33.4.2.3.6.6 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 33.4.2.3.6.7 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:* [C70 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 33.4.2.3.6.8 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown62](#)" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

#### 33.4.2.3.7 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C12 "CashSettlementSystemUsageRule", C39 "OpeningClosingUsageRule", C76 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails200" on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1700
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1700
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1700
	CCPEligibility <CCPElgbly>	[0..1]	±		1700
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1701
	CashClearingSystem <CshClrSys>	[0..1]	±		1701
	ExposureType <XpsrTp>	[0..1]	±		1701
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1701
	MarketClientSide <MktClntSd>	[0..1]	±		1702
	NettingEligibility <NetgElgbly>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1702
	LegalRestrictions <LglRstrctns>	[0..1]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1703
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1703
	Tracking <Trckg>	[0..1]	±		1703
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1704
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1704
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1704
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1704
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1705
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1705

#### Constraints

- **CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 33.4.2.3.8 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C84 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementStandingInstructionDatabase</b> <SttlmStgInstrDB>	[1..1]	±		1140
	<b>Counterparty</b> <CtrPty>	[1..1]	±		1141
	<b>Vendor</b> <Vndr>	[0..1]	±		1141
	<b>OtherDeliveringSettlementParties</b> <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1141
	<b>OtherReceivingSettlementParties</b> <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1143

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

#### 33.4.2.3.8.1 SettlementStandingInstructionDatabase <SttlmStgInstrDB>

*Presence:* [1..1]



*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttlmStgInstrDB>** contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 33.4.2.3.8.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "Counterparty15Choice" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

#### 33.4.2.3.8.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 33.4.2.3.8.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

---

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.3.8.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

---

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.3.9 DeliveringSettlementParties <DlvrgSttImPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule", C75 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties100" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```



- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.3.11 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

### 33.4.2.3.12 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection95" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1204
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1204
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1204
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1204
	Amount <Amt>	[0..1]	Amount	C1, C16	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206
	ValueDate <ValDt>	[0..1]	±		1206

### 33.4.2.3.13 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StrmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

#### 33.4.2.3.14 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C28 "InvestorCountryCodeRule", C56 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..*]	±	C25, C60, C66	1152
	<b>QualifiedForeignIntermediary</b> <QlfdFrqnIntrmy>	[0..1]	±	C61, C67	1153
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1154
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1154
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±	C61, C67	1154
	<b>Broker</b> <Brkr>	[0..1]	±	C61, C67	1155

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 33.4.2.3.14.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C25 "IdentificationNationalityOfInvestorRule", C60

"SafekeepingAccountOrBlockChainAddress1Rule", C66

"SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1523
	ProcessingIdentification <PrctlId>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

**33.4.2.3.14.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>**

Presence: [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

*Impacted by:* C61 "SafekeepingAccountOrBlockChainAddress1Rule", C67 "SafekeepingAccountOrBlockChainAddress2Rule"

**QualifiedForeignIntermediary <QlfdFrngIntrmy>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

**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

### 33.4.2.3.14.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see ["PartyIdentificationAndAccount165"](#) on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 33.4.2.3.14.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see ["PartyIdentificationAndAccount165"](#) on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrnId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

### 33.4.2.3.14.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

*Impacted by:* [C61 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C67 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount198](#)" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 33.4.2.3.14.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

*Impacted by:* [C61 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C67 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Broker <Brkr>** contains the following elements (see "PartyIdentificationAndAccount198" on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrccgId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

#### 33.4.2.3.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1156
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1157
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1157
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C31	1157

##### 33.4.2.3.15.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.



*Datatype:* "Max35Text" on page 2079

### 33.4.2.3.15.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 33.4.2.3.15.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 2079

### 33.4.2.3.15.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C31 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

### 33.4.2.3.16 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C78 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

#### 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.

# 34 **sese.039.001.06**

## **SecuritiesSettlementTransactionModificationRequestStatusAdviceV06**

### 34.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.

The account servicer may be:

- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants
- an custodian acting as an accounting and/or settlement agent.

#### Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionModificationRequestStatusAdviceV06 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. **ModificationRequestReference**

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

B. **AccountOwner**

Party that legally owns the account.

C. **SafekeepingAccount**

Account to or from which a securities entry is made.

D. **BlockChainAddressOrWallet**

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

E. **TransactionIdentification**

Provides unambiguous transaction identification information.

F. ModificationProcessingStatus

Provides details on the processing status of the request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

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

## 34.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReqStsAdv>	[1..1]		C20, C22, C24	
	<b>ModificationRequestReference</b> <ModReqRef>	[1..1]	Text		1164
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1164
	<b>SafekeepingAccount</b> <StkpgAcct>	[0..1]	±		1164
	<b>BlockChainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		1165
	<b>TransactionIdentification</b> <TxId>	[0..1]	±	C1, C14	1165
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[1..1]			1166
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		1166
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		1167
Or	<b>Denied</b> <Dnd>	[1..1]	±		1167
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		1167
Or	<b>Repaired</b> <Rprd>	[1..1]	±		1168
Or	<b>Modified</b> <Modfd>	[1..1]	±		1168
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		1168
	<b>TransactionDetails</b> <TxDtls>	[0..1]			1169
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1169
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1170
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1171
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1171
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1171
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1172
	<b>TradeDate</b> <TradDt>	[0..1]	±		1172
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C16, C17, C18, C19	1172
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C16, C17, C18, C19	1173
	<b>Investor</b> <Invstr>	[0..1]	±		1174

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C25	1175

## 34.3 Constraints

### C1 AccountOwnerTransactionIdentificationRule

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

### C2 ActiveCurrency

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

### C3 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.

### C4 AdditionalReasonInformationRule

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

### 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 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 ISINGuideline**

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

**C13 ISINPresenceRule**

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

**C14 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

**C15 OtherIdentificationPresenceRule**

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

**C16 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C17 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C18 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C19 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C20 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C21 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C22 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

*This constraint is defined at the MessageDefinition level.*

**C23 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C24 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

*This constraint is defined at the MessageDefinition level.*

**C25 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.

## 34.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 34.4.1 ModificationRequestReference <ModReqRef>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 2079

### 34.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 34.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.



**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

### 34.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWilt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 34.4.5 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* [C1 "AccountOwnerTransactionIdentificationRule"](#), [C14 "NoAccountOwnerTransactionIdentificationRule"](#)

**TransactionIdentification <TxId>** contains the following elements (see "[TransactionIdentifications33](#)" on page 1346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1347
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1347
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1347
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1347
	OtherIdentification <OthrId>	[0..1]	Text		1348

**Constraints**

- **AccountOwnerTransactionIdentificationRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

## 34.4.6 ModificationProcessingStatus <ModPrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ModificationProcessingStatus <ModPrcgSts>** contains one of the following **ModificationProcessingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		1166
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		1167
Or	<b>Denied</b> <Dnd>	[1..1]	±		1167
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		1167
Or	<b>Repaired</b> <Rprd>	[1..1]	±		1168
Or	<b>Modified</b> <Modfd>	[1..1]	±		1168
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		1168

### 34.4.6.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus23Choice" on page 1913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1913
Or}	Reason <Rsn>	[1..*]			1913
	Code <Cd>	[1..1]	±		1913
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1914

**34.4.6.2 PendingProcessing <PdgPrcg>***Presence:* [1..1]*Definition:* Modification is pending processing.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus13Choice](#)" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1841
Or}	Reason <Rsn>	[1..*]			1841
	Code <Cd>	[1..1]	±		1841
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1842

**34.4.6.3 Denied <Dnd>***Presence:* [1..1]*Definition:* Modification request will not be executed.**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus15Choice](#)" on page 1786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

**34.4.6.4 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Modification request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus37Choice](#)" on page 1795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1796
Or}	Reason <Rsn>	[1..*]			1796
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1798
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1798

**34.4.6.5 Repaired <Rprd>***Presence:* [1..1]*Definition:* Modification request is accepted but in repair.**Repaired <Rprd>** contains one of the following elements (see "[RepairStatus13Choice](#)" on page 1833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1833
Or}	Reason <Rsn>	[1..*]			1834
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1836
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1836

**34.4.6.6 Modified <Modfd>***Presence:* [1..1]*Definition:* Instruction has been modified.**Modified <Modfd>** contains one of the following elements (see "[ModificationStatus4Choice](#)" on page 1782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1782
Or}	Reason <Rsn>	[0..*]			1783
	Code <Cd>	[1..1]			1783
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1784

**34.4.6.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

## 34.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtls>** contains the following **TransactionDetails155** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1169
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1170
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1171
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1171
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1171
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1172
	<b>TradeDate</b> <TradDt>	[0..1]	±		1172
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C16, C17, C18, C19	1172
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C16, C17, C18, C19	1173
	<b>Investor</b> <Invstr>	[0..1]	±		1174

### 34.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrlId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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
```

### 34.4.7.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

**34.4.7.3 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, eg, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

**34.4.7.4 SettlementQuantity <SttlmQty>***Presence:* [1..1]*Definition:* Total quantity of securities to be settled.**SettlementQuantity <SttlmQty>** contains one of the following elements (see "Quantity51Choice" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

**34.4.7.5 SettlementAmount <SttlmAmt>***Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection51" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

**34.4.7.6 SettlementDate <SttImDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttImDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

**34.4.7.7 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

**34.4.7.8 DeliveringSettlementParties <DlvrgSttImPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C16 "Party2PresenceRule"](#), [C17 "Party3PresenceRule"](#), [C18 "Party4PresenceRule"](#), [C19 "Party5PresenceRule"](#)



**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 34.4.7.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by: C16 "Party2PresenceRule", C17 "Party3PresenceRule", C18 "Party4PresenceRule", C19 "Party5PresenceRule"*

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 34.4.7.10 Investor <Invstr>

*Presence: [0..1]*

**Definition:** Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

## 34.4.8 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

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

**Impacted by:** [C25 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

### 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.

# 35 sese.040.001.04 SecuritiesSettlementTransactionCounterpart yResponseV04

## 35.1 MessageDefinition Functionality

### Scope

An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:

- the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches)
- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.

The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants

The account owner may be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- 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.

### Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionCounterpartyResponseV04 MessageDefinition is composed of 4 MessageBuildingBlocks:

#### A. TransactionIdentification

Provides unambiguous transaction identification information.

#### B. ResponseStatus

---

Provides the response status related to an allegation or a counterparty's instruction.

C. TransactionDetails

Identifies the details of the transaction.

D. SupplementaryData

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

## 35.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxCtrPtyRspn>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]			1180
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		1181
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1181
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1181
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1181
	<b>ResponseStatus</b> <RspnSts>	[1..1]	±		1181
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C17, C19, C21	1182
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	1183
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1184
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1184
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1185
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1185
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		1185
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1185
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1186
	<b>TradeDate</b> <TradDt>	[0..1]	±		1186
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C13, C14, C15, C16	1186
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C13, C14, C15, C16	1187
	<b>Investor</b> <Invstr>	[0..1]	±		1188
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	1189

## 35.3 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 OtherIdentificationPresenceRule**

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

**C13 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C14 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C15 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C16 Party5PresenceRule**

If Party5 is present, then Party4 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 SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

**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.

## 35.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 35.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.



**TransactionIdentification <TxId>** contains the following **TransactionIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		1181
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1181
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1181
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		1181

#### 35.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 35.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 35.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### 35.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

### 35.4.2 ResponseStatus <RspnSts>

*Presence:* [1..1]

*Definition:* Provides the response status related to an allegation or a counterparty's instruction.

**ResponseStatus <RspnSts>** contains one of the following elements (see "ResponseStatus6Choice" on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]	±		1848
Or	Rejected <Rjctd>	[1..1]	±		1849
Or}	Pending <Pdg>	[1..1]	±		1849

### 35.4.3 TransactionDetails <TxDtIs>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C17 "SafekeepingAccountOrBlockChainAddress1Rule", C19 "SafekeepingAccountOrBlockChainAddress2Rule", C21 "SafekeepingAccountOrBlockChainAddress3Rule"

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails149** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	1183
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1184
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1184
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1185
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		1185
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlIt>	[0..1]	±		1185
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1185
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1186
	<b>TradeDate</b> <TradDt>	[0..1]	±		1186
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C13, C14, C15, C16	1186
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C13, C14, C15, C16	1187
	<b>Investor</b> <Invstr>	[0..1]	±		1188

**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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

### 35.4.3.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

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

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

**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
```

### 35.4.3.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 35.4.3.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, eg, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

**35.4.3.4 SettlementQuantity <SttlmQty>***Presence:* [1..1]*Definition:* Total quantity of securities to be settled.**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity51Choice](#)" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

**35.4.3.5 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

**35.4.3.6 BlockChainAddressOrWallet <BlckChainAdrOrWlft>***Presence:* [0..1]*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.**BlockChainAddressOrWallet <BlckChainAdrOrWlft>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

**35.4.3.7 SettlementAmount <SttlmAmt>***Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

### 35.4.3.8 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

### 35.4.3.9 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

### 35.4.3.10 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C13 "Party2PresenceRule"](#), [C14 "Party3PresenceRule"](#), [C15 "Party4PresenceRule"](#), [C16 "Party5PresenceRule"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 35.4.3.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by: C13 "Party2PresenceRule", C14 "Party3PresenceRule", C15 "Party4PresenceRule", C16 "Party5PresenceRule"*

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties97" on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 35.4.3.12 Investor <Invstr>

*Presence: [0..1]*



*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

## 35.4.4 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 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

### 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.

## 36 Message Items Types

### 36.1 MessageComponents

#### 36.1.1 Account

##### 36.1.1.1 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		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

##### 36.1.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 2079

##### 36.1.1.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

##### 36.1.1.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

##### 36.1.1.2 Account29

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1191
	AccountServicer <AcctSvcr>	[0..1]	±		1191

### 36.1.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**Identification <Id>** contains the following elements (see "[AccountIdentification26](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1195
	Identification <Id>	[1..1]	Text		1196

### 36.1.1.2.2 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

### 36.1.1.3 SecuritiesAccount36

*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		1191
	Type <Tp>	[0..1]	±		1192
	Name <Nm>	[0..1]	Text		1192
	Designation <Dsgnt>	[0..1]	Text		1192

#### 36.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 2079

### 36.1.1.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.1.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

### 36.1.1.3.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 2079

## 36.1.2 Account Identification

### 36.1.2.1 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	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 36.1.2.1.1 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:* C30 "IBAN"

*Datatype:* "IBAN2007Identifier" on page 2074

#### Constraints

- **IBAN**

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

#### 36.1.2.1.2 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 2079

#### 36.1.2.2 SecuritiesAccount26

*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		1193
	Type <Tp>	[0..1]	±		1193
	Name <Nm>	[0..1]	Text		1193
	Designation <Dsgnt>	[0..1]	Text		1194

#### 36.1.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.2.2.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains one of the following elements (see "PurposeCode7Choice" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1467
Or}	Proprietary <Prtry>	[1..1]	±		1468

#### 36.1.2.2.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "Max70Text" on page 2080

#### 36.1.2.2.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 2079

#### 36.1.2.3 SecuritiesAccount25

*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		1194
	Type <Tp>	[0..1]	±		1194
	Name <Nm>	[0..1]	Text		1194

##### 36.1.2.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer."

*Datatype:* "Max35Text" on page 2079

##### 36.1.2.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains one of the following elements (see "PurposeCode7Choice" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1467
Or}	Proprietary <Prtry>	[1..1]	±		1468

##### 36.1.2.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

### 36.1.2.4 SecuritiesAccount22

*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		1195
	Type <Tp>	[0..1]	±		1195
	Name <Nm>	[0..1]	Text		1195

#### 36.1.2.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.2.4.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.2.4.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

### 36.1.2.5 AccountIdentification26

*Definition:* Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1195
	Identification <Id>	[1..1]	Text		1196

#### 36.1.2.5.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

**Proprietary <Prtry>** contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1196

#### 36.1.2.5.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

*Datatype:* "Max35Text" on page 2079

### 36.1.3 Amount

#### 36.1.3.1 AmountAndDirection3

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1196
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1196

##### 36.1.3.1.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveOrHistoricCurrency", C17 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928

##### 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.

##### 36.1.3.1.2 CreditDebit <CdtDbt>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1944



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

### 36.1.3.2 OtherAmounts32

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1197
	ChargesFees <ChrgsFees>	[0..1]	±		1197
	TradeAmount <TradAmt>	[0..1]	±		1198
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1198
	LocalTax <LclTax>	[0..1]	±		1198
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1199
	Other <Othr>	[0..1]	±		1199
	StampDuty <StmpDty>	[0..1]	±		1199
	TransactionTax <TxTax>	[0..1]	±		1200
	WithholdingTax <WhldgTax>	[0..1]	±		1200
	ConsumptionTax <CsmptnTax>	[0..1]	±		1200

#### 36.1.3.2.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection47" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

#### 36.1.3.2.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

### 36.1.3.2.3 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

### 36.1.3.2.4 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

### 36.1.3.2.5 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

### 36.1.3.2.6 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

### 36.1.3.2.7 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

### 36.1.3.2.8 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

**36.1.3.2.9 TransactionTax <TxTax>***Presence:* [0..1]*Definition:* Amount of transaction tax.**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

**36.1.3.2.10 WithholdingTax <WhldgTax>***Presence:* [0..1]*Definition:* Amount of money that will be withheld by a tax authority.**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

**36.1.3.2.11 ConsumptionTax <CsmptnTax>***Presence:* [0..1]*Definition:* Amount of consumption tax.**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1243

**36.1.3.3 AmountAndDirection94***Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1201
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1201
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1201
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1201
	Amount <Amt>	[1..1]	Amount	C1, C16	1202
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1202
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1203
	ValueDate <ValDt>	[0..1]	±		1203

#### 36.1.3.3.1 AccruedInterestIndicator <AcrdIntrstInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include interest accrued on the financial instrument.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.3.3.2 StampDutyIndicator <StmpDtyInd>

*Presence:* [0..1]

*Definition:* Whether the net proceeds include stamp duty amount.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.3.3.3 BrokerageAmountIndicator <BrkrgrAmtInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.3.3.4 ResearchFeeIndicator <RsrchFeeInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include research fees for the transaction.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

### 36.1.3.3.5 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* [C1 "ActiveCurrency"](#), [C16 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 1927

#### 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.

### 36.1.3.3.6 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* ["CreditDebitCode"](#) on page 1944

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

### 36.1.3.3.7 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"](#), [C17 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1928

#### 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.

### 36.1.3.3.8 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

### 36.1.3.3.9 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.3.4 AmountAndDirection95

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1204
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1204
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1204
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1204
	Amount <Amt>	[0..1]	Amount	C1, C16	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206
	ValueDate <ValDt>	[0..1]	±		1206

#### 36.1.3.4.1 AccruedInterestIndicator <AcrdIntrstInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include interest accrued on the financial instrument.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.3.4.2 StampDutyIndicator <StmpDtyInd>

*Presence:* [0..1]

*Definition:* Whether the net proceeds include stamp duty amount.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.3.4.3 BrokerageAmountIndicator <BrkrgrAmtInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.3.4.4 ResearchFeeIndicator <RsrchFeeInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include research fees for the transaction.



*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

#### 36.1.3.4.5 Amount <Amt>

*Presence:* [0..1]

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

*Impacted by:* [C1 "ActiveCurrency"](#), [C16 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 1927

##### 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.

#### 36.1.3.4.6 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* ["CreditDebitCode"](#) on page 1944

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

#### 36.1.3.4.7 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"](#), [C17 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1928

##### 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.

#### 36.1.3.4.8 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

#### 36.1.3.4.9 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.3.5 OtherAmounts41

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1207
	ChargesFees <ChrgsFees>	[0..1]	±		1208
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1208
	TradeAmount <TradAmt>	[0..1]	±		1208
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1209
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1209
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1209
	LocalTax <LclTax>	[0..1]	±		1210
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1210
	Margin <Mrgn>	[0..1]	±		1210
	Other <Othr>	[0..1]	±		1211
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1211
	ShippingAmount <ShppgAmt>	[0..1]	±		1211
	SpecialConcession <SpclCncssn>	[0..1]	±		1212
	StampDuty <StmpDty>	[0..1]	±		1212
	StockExchangeTax <StockXchgTax>	[0..1]	±		1212
	TransferTax <TrfTax>	[0..1]	±		1213
	TransactionTax <TxTax>	[0..1]	±		1213
	ValueAddedTax <ValAddedTax>	[0..1]	±		1213
	WithholdingTax <WhldgTax>	[0..1]	±		1214
	NetGainLoss <NetGnLoss>	[0..1]	±		1214
	ConsumptionTax <CsmptnTax>	[0..1]	±		1214
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1215
	BookValue <BookVal>	[0..1]	±		1215
	ResearchFee <RsrchFee>	[0..1]	±		1215

### 36.1.3.5.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.9 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.10 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.11 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.12 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.13 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 36.1.3.5.14 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 36.1.3.5.15 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 36.1.3.5.16 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.



**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.17 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.18 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.19 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.20 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.21 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.22 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.23 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.24 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Cost of the securities. May be requested in some countries for tax purposes.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.5.25 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6 OtherAmounts40

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1217
	ChargesFees <ChrgsFees>	[0..1]	±		1218
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1218
	TradeAmount <TradAmt>	[0..1]	±		1218
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1219
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1219
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1219
	LocalTax <LclTax>	[0..1]	±		1220
	LocalTaxCountrySpecific <LclTaxCtrySpcfc>	[0..1]	±		1220
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1220
	Margin <Mrgn>	[0..1]	±		1221
	Other <Othr>	[0..1]	±		1221
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1221
	ShippingAmount <ShppgAmt>	[0..1]	±		1222
	SpecialConcession <SpclCncssn>	[0..1]	±		1222
	StampDuty <StrmpDty>	[0..1]	±		1222
	StockExchangeTax <StockXchgTax>	[0..1]	±		1223
	TransferTax <TrfTax>	[0..1]	±		1223
	TransactionTax <TxTax>	[0..1]	±		1223
	ValueAddedTax <ValAddedTax>	[0..1]	±		1224
	WithholdingTax <WhldgTax>	[0..1]	±		1224
	NetGainLoss <NetGnLoss>	[0..1]	±		1224
	ConsumptionTax <CsmptnTax>	[0..1]	±		1225
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1225
	BookValue <BookVal>	[0..1]	±		1225
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1226
	ResearchFee <RsrchFee>	[0..1]	±		1226

### 36.1.3.6.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

*Presence:* [0..1]

*Definition:* Local tax country specific.

**LocalTaxCountrySpecific <LclTaxCtrySpfc>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.10 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.



**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.11 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.12 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.13 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 36.1.3.6.14 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 36.1.3.6.15 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

#### 36.1.3.6.16 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.17 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.18 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.19 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.20 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.21 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.22 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.23 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.25 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Cost of the securities. May be requested in some countries for tax purposes.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.26 CollateralMonitorAmount <CollMntrAmt>

*Presence:* [0..1]

*Definition:* Value of the collateral available for the delivery settlement process at the account level.

**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.6.27 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7 OtherAmounts39

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1227
	ChargesFees <ChrgsFees>	[0..1]	±		1228
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1228
	TradeAmount <TradAmt>	[0..1]	±		1228
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1229
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1229
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1229
	LocalTax <LclTax>	[0..1]	±		1230
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1230
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1230
	Margin <Mrgn>	[0..1]	±		1231
	Other <Othr>	[0..1]	±		1231
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1231
	ShippingAmount <ShppgAmt>	[0..1]	±		1232
	SpecialConcession <SpclCncssn>	[0..1]	±		1232
	StampDuty <StrmpDty>	[0..1]	±		1232
	StockExchangeTax <StockXchgTax>	[0..1]	±		1233
	TransferTax <TrfTax>	[0..1]	±		1233
	TransactionTax <TxTax>	[0..1]	±		1233
	ValueAddedTax <ValAddedTax>	[0..1]	±		1234
	WithholdingTax <WhldgTax>	[0..1]	±		1234
	NetGainLoss <NetGnLoss>	[0..1]	±		1234
	ConsumptionTax <CsmptnTax>	[0..1]	±		1235
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1235
	ResearchFee <RsrchFee>	[0..1]	±		1235

### 36.1.3.7.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).



**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

*Presence:* [0..1]

*Definition:* Local tax country specific.

**LocalTaxCountrySpecific <LclTaxCtrySpfc>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.10 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.11 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.12 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.13 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.14 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.15 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.16 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.17 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.18 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.19 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.20 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.21 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection44" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.22 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.23 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.7.25 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "[AmountAndDirection44](#)" on page 1243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1244

### 36.1.3.8 AmountAndDirection88

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1236
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1237
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1237
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1237
	ValueDate <ValDt>	[0..1]	±		1237

#### 36.1.3.8.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveCurrency", C16 "CurrencyAmount"

*Datatype:* "[ActiveCurrencyAndAmount](#)" on page 1927

#### 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.



**36.1.3.8.2 CreditDebitIndicator <CdtDbtInd>***Presence:* [1..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1944

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

**36.1.3.8.3 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", C17 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928**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.

**36.1.3.8.4 ForeignExchangeDetails <FXDtIs>***Presence:* [0..1]*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "ForeignExchangeTerms23" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

**36.1.3.8.5 ValueDate <ValDt>***Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.3.9 AmountAndDirection21

*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, C17	1238
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1238

#### 36.1.3.9.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C17 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1928

#### 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.

#### 36.1.3.9.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* ["CreditDebitCode"](#) on page 1944

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

### 36.1.3.10 AmountAndDirection52

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1239
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1239

#### 36.1.3.10.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveCurrency", C16 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1927

#### 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.

#### 36.1.3.10.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1944

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

### 36.1.3.11 AmountAndDirection51

*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, C16	1240
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1240
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1240

**36.1.3.11.1 Amount <Amt>***Presence:* [1..1]*Definition:* Amount of money in the cash entry.*Impacted by:* C1 "ActiveCurrency", C16 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 1927**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.

**36.1.3.11.2 CreditDebitIndicator <CdtDbtInd>***Presence:* [1..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1944

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

**36.1.3.11.3 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", C17 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928**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.

**36.1.3.12 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, C16	1241
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1241
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1241
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1242

**36.1.3.12.1 Amount <Amt>**

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveCurrency", C16 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1927

**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.

**36.1.3.12.2 CreditDebitIndicator <CdtDbtInd>**

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1944

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

**36.1.3.12.3 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", C17 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928

**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.

**36.1.3.12.4 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

**36.1.3.13 AmountAndDirection47**

*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, C17	1242
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1243
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1243

**36.1.3.13.1 Amount <Amt>**

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveOrHistoricCurrency", C17 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928

**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.

### 36.1.3.13.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1944

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

### 36.1.3.13.3 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "ForeignExchangeTerms23" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

### 36.1.3.14 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, C17	1243
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1244
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1244
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1244

#### 36.1.3.14.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveOrHistoricCurrency", C17 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928

#### 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.

#### 36.1.3.14.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1944

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

#### 36.1.3.14.3 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", C17 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928

#### 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.

#### 36.1.3.14.4 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.



**ForeignExchangeDetails <FXDtIs>** contains the following elements (see ["ForeignExchangeTerms23"](#) on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

### 36.1.3.15 AmountAndDirection6

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 36.1.3.15.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C17 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1928

#### 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.

#### 36.1.3.15.2 Sign <Sgn>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 2075):

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

### 36.1.3.16 AmountAndDirection5

*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, C16	1246
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1246

#### 36.1.3.16.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that is debited or credited.

*Impacted by:* C1 "ActiveCurrency", C16 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1927

#### 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.

#### 36.1.3.16.2 CreditDebit <CdtDbt>

*Presence:* [0..1]

*Definition:* Indicates if the amount is a debited or a credited.

*Datatype:* "CreditDebitCode" on page 1944

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

## 36.1.4 Balance

### 36.1.4.1 BalanceAmounts3

*Definition:* Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1247
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1247
	BookValue <BookVal>	[0..1]	±		1247
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1248
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1248

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 36.1.4.1.1 HoldingValue <HldgVal>

*Presence:* [0..1]

*Definition:* Value of an individual financial instrument holding within a safekeeping account.

**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 36.1.4.1.2 PreviousHoldingValue <PrvsHldgVal>

*Presence:* [0..1]

*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.

**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 36.1.4.1.3 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 36.1.4.1.4 EligibleCollateralValue <ElgblCollVal>

*Presence:* [0..1]

*Definition:* Value of the position eligible for collateral purposes.

**EligibleCollateralValue <ElgblCollVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 36.1.4.1.5 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

#### 36.1.4.2 ClosingBalance5

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1249
	ClosingBalance <ClsgBal>	[1..1]	±		1249

**Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**36.1.4.2.1 ShortLongIndicator <ShrtLngInd>**

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 2058

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

**36.1.4.2.2 ClosingBalance <ClsgBal>**

*Presence:* [1..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

**ClosingBalance <ClsgBal>** contains one of the following elements (see "ClosingBalance6Choice" on page 1249 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1249
Or}	Intermediary <Intrmy>	[1..1]	±		1250

**36.1.4.3 ClosingBalance6Choice**

*Definition:* Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1249
Or}	Intermediary <Intrmy>	[1..1]	±		1250

**36.1.4.3.1 Final <Fnl>**

*Presence:* [1..1]

*Definition:* Sum of the opening balance and all entries booked to the account at the close of the statement period.

**Final <Fnl>** contains one of the following elements (see "[BalanceQuantity14Choice](#)" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 36.1.4.3.2 Intermediary <Intrmy>

*Presence:* [1..1]

*Definition:* Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.

**Intermediary <Intrmy>** contains one of the following elements (see "[BalanceQuantity14Choice](#)" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 36.1.4.4 AdditionalBalanceInformation22

*Definition:* Sub-balances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1250
	Quantity <Qty>	[1..1]	±		1251
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1251

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 36.1.4.4.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType12Choice" on page 1262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1263

#### 36.1.4.4.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "SubBalanceQuantity8Choice" on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1610
Or	Proprietary <Prtry>	[1..1]	±		1611
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1611

#### 36.1.4.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "Max140Text" on page 2078

#### 36.1.4.5 AdditionalBalanceInformation20

*Definition:* Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1252

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True  
 /Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 36.1.4.5.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType12Choice" on page 1262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1263

#### 36.1.4.5.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "Balance21" on page 1259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1259
	Quantity <Qty>	[1..1]	±		1259

#### 36.1.4.5.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional sub-balance information.

*Datatype:* "Max140Text" on page 2078

#### 36.1.4.5.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.



**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown57](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

### 36.1.4.6 OpeningBalance5

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1253
	OpeningBalance <OpngBal>	[1..1]	±		1253

#### Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### 36.1.4.6.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "[ShortLong1Code](#)" on page 2058

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

#### 36.1.4.6.2 OpeningBalance <OpngBal>

*Presence:* [1..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

**OpeningBalance <OpngBal>** contains one of the following elements (see "[OpeningBalance6Choice](#)" on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1258
Or}	Intermediary <Intrmy>	[1..1]	±		1258

### 36.1.4.7 SubBalanceInformation22

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1255

#### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 36.1.4.7.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "[SubBalanceType11Choice](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1263
Or}	Proprietary <Prtry>	[1..1]	±		1265

#### 36.1.4.7.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[SubBalanceQuantity8Choice](#)" on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1610
Or	Proprietary <Prtry>	[1..1]	±		1611
Or}	QuantityAndAvailability <QtyAndAvlbtty>	[1..1]	±		1611

### 36.1.4.7.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "[Max140Text](#)" on page 2078

### 36.1.4.7.4 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* [C17 "EligibleForCollateralPurposesRule"](#), [C37 "SubBalanceAdditionalDetailsRule"](#)

**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>** contains the following elements (see "[AdditionalBalanceInformation22](#)" on page 1250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1250
	Quantity <Qty>	[1..1]	±		1251
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1251

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 36.1.4.8 SubBalanceInformation20

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1256
	Quantity <Qty>	[1..1]	±		1256
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1256
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1257
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C19, C39	1257

### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 36.1.4.8.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType11Choice" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1263
Or}	Proprietary <Prtry>	[1..1]	±		1265

#### 36.1.4.8.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "Balance21" on page 1259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1259
	Quantity <Qty>	[1..1]	±		1259

#### 36.1.4.8.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "Max140Text" on page 2078

#### 36.1.4.8.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown57](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

#### 36.1.4.8.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C19 "EligibleForCollateralPurposesRule", C39 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>** contains the following elements (see "[AdditionalBalanceInformation20](#)" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1252

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 36.1.4.9 OpeningBalance6Choice

*Definition:* Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1258
Or}	Intermediary <Intrmy>	[1..1]	±		1258

#### 36.1.4.9.1 First <Frst>

*Presence:* [1..1]

*Definition:* Opening balance for the statement period. It always equals the closing balance of the previous statement.

**First <Frst>** contains one of the following elements (see "[BalanceQuantity14Choice](#)" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

#### 36.1.4.9.2 Intermediary <Intrmy>

*Presence:* [1..1]

*Definition:* Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

**Intermediary <Intrmy>** contains one of the following elements (see "[BalanceQuantity14Choice](#)" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 36.1.4.10 SecuritiesSubBalanceTypeAndQuantityBreakdown5

*Definition:* Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1258
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1259

#### 36.1.4.10.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following elements (see "[SecuritiesBalanceType6Choice](#)" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1268
Or}	Proprietary <Prtry>	[1..1]	±		1270

### 36.1.4.10.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown61](#)" on page 1608 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1608
	LotQuantity <LotQty>	[0..1]	±	C28	1608
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1609

### 36.1.4.11 Balance21

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1259
	Quantity <Qty>	[1..1]	±		1259

#### 36.1.4.11.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "[ShortLong1Code](#)" on page 2058

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

#### 36.1.4.11.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[SubBalanceQuantity8Choice](#)" on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1610
Or	Proprietary <Prtry>	[1..1]	±		1611
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1611

### 36.1.4.12 Balance18

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1260
	Quantity <Qty>	[1..1]	±		1260

#### 36.1.4.12.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 2058

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

#### 36.1.4.12.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[BalanceQuantity14Choice](#)" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 36.1.4.13 Balance17

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1261

#### 36.1.4.13.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 2058

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

#### 36.1.4.13.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity13Choice" on page 1613 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614

#### 36.1.4.14 Balance16

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1262

#### 36.1.4.14.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 2058

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

#### 36.1.4.14.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see ["BalanceQuantity13Choice"](#) on page 1613 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614

#### 36.1.4.15 SubBalanceType12Choice

*Definition:* Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1263

#### 36.1.4.15.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

*Datatype:* ["SecuritiesBalanceType7Code"](#) on page 2030

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.

CodeName	Name	Definition
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

### 36.1.4.15.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.4.16 SubBalanceType11Choice

*Definition:* Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1263
Or}	Proprietary <Prtry>	[1..1]	±		1265

#### 36.1.4.16.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

*Datatype:* "[SecuritiesBalanceType12Code](#)" on page 2027

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.

CodeName	Name	Definition
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).

CodeName	Name	Definition
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

#### 36.1.4.16.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.4.17 BalanceAmounts2

*Definition:* Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1266
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1266

##### 36.1.4.17.1 HoldingValue <HldgVal>

*Presence:* [1..1]

*Definition:* Value of an individual financial instrument holding within a safekeeping account.

**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

### 36.1.4.17.2 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

### 36.1.4.17.3 UnrealisedGainLoss <UrlsdGnLoss>

*Presence:* [0..1]

*Definition:* Difference between holding value and the book value.

**UnrealisedGainLoss <UrlsdGnLoss>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

### 36.1.4.18 BalanceAmounts1

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1267
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1267
	BookValue <BookVal>	[0..1]	±		1267
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1267
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1268

**36.1.4.18.1 HoldingValue <HldgVal>***Presence:* [1..1]*Definition:* Value of an individual financial instrument holding within a safekeeping account.**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**36.1.4.18.2 PreviousHoldingValue <PrvsHldgVal>***Presence:* [0..1]*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**36.1.4.18.3 BookValue <BookVal>***Presence:* [0..1]*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**36.1.4.18.4 UnrealisedGainLoss <UrIsdGnLoss>***Presence:* [0..1]*Definition:* Difference between holding value and the book value.**UnrealisedGainLoss <UrIsdGnLoss>** contains the following elements (see "[AmountAndDirection6](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**36.1.4.18.5 AccruedInterestAmount <AcrdIntrstAmt>***Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection6" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1245
	Sign <Sgn>	[1..1]	Indicator		1245

**36.1.4.19 SecuritiesBalanceType6Choice***Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1268
Or}	Proprietary <Prtry>	[1..1]	±		1270

**36.1.4.19.1 Code <Cd>***Presence:* [1..1]*Definition:* Sub-balance expressed as an ISO 20022 code.*Datatype:* "SecuritiesBalanceType11Code" on page 2025

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this



CodeName	Name	Definition
		message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

CodeName	Name	Definition
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

### 36.1.4.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.4.20 SecuritiesBalanceType7Choice

*Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1271

#### 36.1.4.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesBalanceType13Code](#)" on page 2029

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.

CodeName	Name	Definition
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

#### 36.1.4.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.5 Cash

### 36.1.5.1 CashSettlementSystem4Choice

*Definition:* Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

#### 36.1.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash settlement system expressed as an ISO 20022 code.

*Datatype:* "CashSettlementSystem2Code" on page 1936

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

#### 36.1.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.6 Clearing System Member Identification

### 36.1.6.1 PlaceOfClearingIdentification2

*Definition:* Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1272
	LEI <LEI>	[0..1]	IdentifierSet		1273

#### 36.1.6.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique identification of the place of clearing.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

#### 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.

#### 36.1.6.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of clearing.

*Datatype:* "LEIIdentifier" on page 2075

### 36.1.7 Date Period

#### 36.1.7.1 Period7Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1273
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1273

##### 36.1.7.1.1 FromDateTimeToDateTime <FrDtTmToDtTm>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.

**FromDateTimeToDateTime <FrDtTmToDtTm>** contains the following elements (see "DateTimePeriod1" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1281
	ToDateTime <ToDtTm>	[1..1]	DateTime		1281

##### 36.1.7.1.2 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 ["Period2"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1274
	ToDate <ToDt>	[1..1]	Date		1274

## 36.1.8 Date Time

### 36.1.8.1 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		1274
	ToDate <ToDt>	[1..1]	Date		1274

#### 36.1.8.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* ["ISODate"](#) on page 2072

#### 36.1.8.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* ["ISODate"](#) on page 2072

### 36.1.8.2 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		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.8.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* ["ISODate"](#) on page 2072

#### 36.1.8.2.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* "ISODateTime" on page 2073

### 36.1.8.3 SettlementDate19Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1275
Or}	DateCode <DtCd>	[1..1]	±		1275

#### 36.1.8.3.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.8.3.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see "SettlementDateCode8Choice" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1280

### 36.1.8.4 TerminationDate6Choice

*Definition:* Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1276
Or}	Code <Cd>	[1..1]			1276
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

**36.1.8.4.1 Date <Dt>***Presence:* [1..1]*Definition:* Date in ISO format.**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.8.4.2 Code <Cd>***Presence:* [1..1]*Definition:* Closing date/time or maturity date/time of the transaction expressed as an ISO 20022 code.**Code <Cd>** contains one of the following **DateCode18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1276

**36.1.8.4.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Date expressed as an ISO 20022 code.*Datatype:* "[DateType5Code](#)" on page 1945

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

**36.1.8.4.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Date expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.8.5 SettlementDate18Choice***Definition:* Choice of format for the settlement date.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1277

#### 36.1.8.5.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.8.5.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.8.6 SettlementDate17Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1277
Or}	DateCode <DtCd>	[1..1]	±		1278

#### 36.1.8.6.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.8.6.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see ["SettlementDateCode7Choice"](#) on page 1280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1280
Or}	Proprietary <Prtry>	[1..1]	±		1280

### 36.1.8.7 TradeDate8Choice

*Definition:* Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1278
Or}	DateCode <DtCd>	[1..1]			1278
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 36.1.8.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as an ISO date.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.8.7.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

**DateCode <DtCd>** contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

#### 36.1.8.7.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* "DateType3Code" on page 1944

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

#### 36.1.8.7.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.8.8 SettlementDateCode8Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1279
Or}	Proprietary <Prtry>	[1..1]	±		1280

#### 36.1.8.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "DateType4Code" on page 1944

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

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

### 36.1.8.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.8.9 SettlementDateCode7Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1280
Or}	Proprietary <Prtry>	[1..1]	±		1280

#### 36.1.8.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "[SettlementDate4Code](#)" on page 2048

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

#### 36.1.8.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.9 Date Time Period

### 36.1.9.1 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		1281
	ToDateTime <ToDtTm>	[1..1]	DateTime		1281

#### 36.1.9.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* "[ISODatetime](#)" on page 2073

#### 36.1.9.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period ends.

*Datatype:* "[ISODatetime](#)" on page 2073

### 36.1.9.2 DateAndPeriod3Choice

*Definition:* Choice between a date and period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		1281
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1282

#### 36.1.9.2.1 StatementDate <StmntDt>

*Presence:* [1..1]

*Definition:* Date of the statement.

**StatementDate <StmntDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.9.2.2 StatementPeriod <StmntPrd>

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <StmntPrd>** contains one of the following elements (see ["Period7Choice"](#) on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1273
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1273

## 36.1.10 Document

### 36.1.10.1 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		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

#### 36.1.10.1.1 ShortNumber <ShrtNb>

*Presence:* [1..1]

*Definition:* Message type number of the document referenced.

*Datatype:* ["Exact3NumericText"](#) on page 2077

#### 36.1.10.1.2 LongNumber <LngNb>

*Presence:* [1..1]

*Definition:* MX Message identifier of the referenced document.

*Datatype:* "ISO20022MessageIdentificationText" on page 2078

### 36.1.10.1.3 ProprietaryNumber <PrtryNb>

*Presence:* [1..1]

*Definition:* Proprietary document identification.

**ProprietaryNumber <PrtryNb>** contains the following elements (see "GenericIdentification36" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

### 36.1.10.2 DocumentNumber13

*Definition:* Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C72	1283

#### 36.1.10.2.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Number used to identify a message or document.

*Impacted by:* C72 "ShortLongNumberRule"

**Number <Nb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

**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.

## 36.1.11 Financial Institution Identification

### 36.1.11.1 ClearingSystemMemberIdentification2

*Definition:* Unique identification, as assigned by a clearing system, to unambiguously identify a member of the clearing system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1284
	MemberIdentification <Mmbld>	[1..1]	Text		1284

#### 36.1.11.1.1 ClearingSystemIdentification <ClrSysId>

*Presence:* [0..1]

*Definition:* Specification of a pre-agreed offering between clearing agents or the channel through which the payment instruction is processed.

**ClearingSystemIdentification <ClrSysId>** contains one of the following elements (see "ClearingSystemIdentification2Choice" on page 1916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1916
Or}	Proprietary <Prtry>	[1..1]	Text		1917

#### 36.1.11.1.2 MemberIdentification <Mmbld>

*Presence:* [1..1]

*Definition:* Identification of a member of a clearing system.

*Datatype:* "Max35Text" on page 2079

### 36.1.11.2 FinancialInstitutionIdentification18

*Definition:* Specifies the details to identify a financial institution.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1285
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1285
	LEI <LEI>	[0..1]	IdentifierSet		1285
	Name <Nm>	[0..1]	Text		1285
	PostalAddress <PstlAdr>	[0..1]	±		1286
	Other <Othr>	[0..1]	±		1286

### 36.1.11.2.1 BICFI <BICFI>

*Presence:* [0..1]

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

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 2073

#### Constraints

- **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### 36.1.11.2.2 ClearingSystemMemberIdentification <ClrSysMmbld>

*Presence:* [0..1]

*Definition:* Information used to identify a member within a clearing system.

**ClearingSystemMemberIdentification <ClrSysMmbld>** contains the following elements (see "ClearingSystemMemberIdentification2" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1284
	MemberIdentification <Mmbld>	[1..1]	Text		1284

### 36.1.11.2.3 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identifier of the financial institution.

*Datatype:* "LEIIdentifier" on page 2075

### 36.1.11.2.4 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which an agent is known and which is usually used to identify that agent.

*Datatype:* "Max140Text" on page 2078

**36.1.11.2.5 PostalAddress <PstlAdr>***Presence:* [0..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress24" on page 1567 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1569
	Department <Dept>	[0..1]	Text		1569
	SubDepartment <SubDept>	[0..1]	Text		1569
	StreetName <StrtNm>	[0..1]	Text		1569
	BuildingNumber <BldgNb>	[0..1]	Text		1569
	BuildingName <BldgNm>	[0..1]	Text		1570
	Floor <Flr>	[0..1]	Text		1570
	PostBox <PstBx>	[0..1]	Text		1570
	Room <Room>	[0..1]	Text		1570
	PostCode <PstCd>	[0..1]	Text		1570
	TownName <TwnNm>	[0..1]	Text		1570
	TownLocationName <TwnLctnNm>	[0..1]	Text		1570
	DistrictName <DstrctNm>	[0..1]	Text		1570
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1571
	Country <Ctry>	[0..1]	CodeSet	C3	1571
	AddressLine <AdrLine>	[0..7]	Text		1571

**36.1.11.2.6 Other <Othr>***Presence:* [0..1]*Definition:* Unique identification of an agent, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following elements (see "[GenericFinancialIdentification1](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1289
	SchemeName <SchmeNm>	[0..1]			1290
{Or	Code <Cd>	[1..1]	CodeSet		1290
Or}	Proprietary <Prtry>	[1..1]	Text		1290
	Issuer <Issr>	[0..1]	Text		1290

### 36.1.11.3 BranchData3

*Definition:* Information that locates and identifies a specific branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1287
	LEI <LEI>	[0..1]	IdentifierSet		1287
	Name <Nm>	[0..1]	Text		1287
	PostalAddress <PstlAdr>	[0..1]	±		1287

#### 36.1.11.3.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of a branch of a financial institution.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.11.3.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification for the branch of the financial institution.

*Datatype:* "[LEIIdentifier](#)" on page 2075

#### 36.1.11.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which an agent is known and which is usually used to identify that agent.

*Datatype:* "[Max140Text](#)" on page 2078

#### 36.1.11.3.4 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress24" on page 1567 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1569
	Department <Dept>	[0..1]	Text		1569
	SubDepartment <SubDept>	[0..1]	Text		1569
	StreetName <StrtNm>	[0..1]	Text		1569
	BuildingNumber <BldgNb>	[0..1]	Text		1569
	BuildingName <BldgNm>	[0..1]	Text		1570
	Floor <Flr>	[0..1]	Text		1570
	PostBox <PstBx>	[0..1]	Text		1570
	Room <Room>	[0..1]	Text		1570
	PostCode <PstCd>	[0..1]	Text		1570
	TownName <TwnNm>	[0..1]	Text		1570
	TownLocationName <TwnLctnNm>	[0..1]	Text		1570
	DistrictName <DstrctNm>	[0..1]	Text		1570
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1571
	Country <Ctry>	[0..1]	CodeSet	C3	1571
	AddressLine <AdrLine>	[0..7]	Text		1571

#### 36.1.11.4 BranchAndFinancialInstitutionIdentification6

*Definition:* Unique and unambiguous identification of a financial institution or a branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1288
	BranchIdentification <BrnchId>	[0..1]	±		1289

##### 36.1.11.4.1 FinancialInstitutionIdentification <FinInstnId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

**FinancialInstitutionIdentification <FinInstnId>** contains the following elements (see "FinancialInstitutionIdentification18" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1285
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1285
	LEI <LEI>	[0..1]	IdentifierSet		1285
	Name <Nm>	[0..1]	Text		1285
	PostalAddress <PstlAdr>	[0..1]	±		1286
	Other <Othr>	[0..1]	±		1286

#### 36.1.11.4.2 BranchIdentification <BrnchId>

*Presence:* [0..1]

*Definition:* Identifies a specific branch of a financial institution.

*Usage:* This component should be used in case the identification information in the financial institution component does not provide identification up to branch level.

**BranchIdentification <BrnchId>** contains the following elements (see "BranchData3" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1287
	LEI <LEI>	[0..1]	IdentifierSet		1287
	Name <Nm>	[0..1]	Text		1287
	PostalAddress <PstlAdr>	[0..1]	±		1287

#### 36.1.11.5 GenericFinancialIdentification1

*Definition:* Information related to an identification of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1289
	SchemeName <SchmeNm>	[0..1]			1290
{Or	Code <Cd>	[1..1]	CodeSet		1290
Or}	Proprietary <Prtry>	[1..1]	Text		1290
	Issuer <Issr>	[0..1]	Text		1290

##### 36.1.11.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 2079

### 36.1.11.5.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **FinancialIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1290
Or}	Proprietary <Prtry>	[1..1]	Text		1290

#### 36.1.11.5.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstitutionIdentification1Code" on page 1951

#### 36.1.11.5.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 2079

#### 36.1.11.5.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 2079

## 36.1.12 Financial Instrument

### 36.1.12.1 BasicCollateralValuation1Details

*Definition:* Basic valuation details of a collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1290
	HaircutSource <HrcutSrc>	[0..1]	±		1291

#### 36.1.12.1.1 ValuationHaircut <ValtnHrcut>

*Presence:* [1..1]

*Definition:* Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.1.2 HaircutSource <HrcutSrc>

*Presence:* [0..1]

*Definition:* Place where the valuation haircut was calculated.

**HaircutSource <HrcutSrc>** contains the following elements (see "PartyIdentification15" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	1514
	Identification <Id>	[1..1]	Text		1514

### 36.1.12.2 FinancialInstrumentAttributes112

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1293
	DayCountBasis <DayCntBsis>	[0..1]	±		1293
	RegistrationForm <RegnForm>	[0..1]	±		1294
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1294
	PaymentStatus <PmtSts>	[0..1]	±		1294
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1294
	ClassificationType <ClssfctnTp>	[0..1]	±		1295
	OptionStyle <OptnStyle>	[0..1]	±		1295
	OptionType <OptnTp>	[0..1]	±		1295
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1295
	CouponDate <CpnDt>	[0..1]	Date		1296
	ExpiryDate <XpryDt>	[0..1]	Date		1296
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1296
	MaturityDate <MtrtyDt>	[0..1]	Date		1296
	IssueDate <IssDt>	[0..1]	Date		1296
	NextCallableDate <NxtClblDt>	[0..1]	Date		1296
	PutableDate <PutblDt>	[0..1]	Date		1297
	DatedDate <DtdDt>	[0..1]	Date		1297
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1297
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1297
	CurrentFactor <CurFctr>	[0..1]	Rate		1297
	NextFactor <NxtFctr>	[0..1]	Rate		1297
	InterestRate <IntrstRate>	[0..1]	Rate		1297
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1297
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1298
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1298
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1298
	PoolNumber <PoolNb>	[0..1]	±		1298
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1298
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1299
	CallableIndicator <ClblInd>	[0..1]	Indicator		1299



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1299
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1299
	ExercisePrice <ExrcPric>	[0..1]	±		1300
	SubscriptionPrice <SbcptPric>	[0..1]	±		1300
	ConversionPrice <ConvsPric>	[0..1]	±		1300
	StrikePrice <StrkPric>	[0..1]	±		1300
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1301
	ContractSize <CtrctSz>	[0..1]	±	C28	1301
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1301
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1303

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**36.1.12.2.1 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

**36.1.12.2.2 DayCountBasis <DayCntBsis>**

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1502
Or}	Proprietary <Prtry>	[1..1]	±		1505

### 36.1.12.2.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

*Definition:* Specifies the form, this is, ownership, of the security.

**RegistrationForm <RegnForm>** contains one of the following elements (see "[FormOfSecurity6Choice](#)" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1420

### 36.1.12.2.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "[Frequency23Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1325

### 36.1.12.2.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "[SecuritiesPaymentStatus5Choice](#)" on page 1817 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1817

### 36.1.12.2.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1325

### 36.1.12.2.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1502
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1502

### 36.1.12.2.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1501
Or}	Proprietary <Prtry>	[1..1]	±		1501

### 36.1.12.2.9 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 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

### 36.1.12.2.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1931

#### **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.

#### **36.1.12.2.11 CouponDate <CpnDt>**

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.2.12 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.2.13 FloatingRateFixingDate <FltgRateFxdt>**

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.2.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.2.16 NextCallableDate <NxtClldDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 2072

**36.1.12.2.17 PutableDate <PutbIDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 2072

**36.1.12.2.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 2072

**36.1.12.2.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 2072

**36.1.12.2.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 2076

**36.1.12.2.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 2076

**36.1.12.2.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 2076

**36.1.12.2.23 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 2077

**36.1.12.2.24 YieldToMaturityRate <YldToMtrtyRate>**

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.2.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.2.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.2.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number22Choice" on page 1419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1419
Or}	Long <Lng>	[1..1]	±		1419

### 36.1.12.2.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

### 36.1.12.2.29 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown60](#)" on page 1609 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1609
	LotQuantity <LotQty>	[0..1]	±	C28	1609

### 36.1.12.2.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.12.2.31 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.12.2.32 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.12.2.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "[PriceType4Choice](#)" on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1581
Or}	Indicative <Indctv>	[1..1]	±		1581

**36.1.12.2.34 ExercisePrice <ExrcPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.2.35 SubscriptionPrice <SbcptPric>***Presence:* [0..1]*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.2.36 ConversionPrice <ConvsPric>***Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.2.37 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582



**36.1.12.2.38 MinimumNominalQuantity <MinNmnlQty>***Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.*Impacted by:* C28 "DigitalTokenUnitUsageRule"**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**36.1.12.2.39 ContractSize <CtrctSz>***Presence:* [0..1]*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.*Impacted by:* C28 "DigitalTokenUnitUsageRule"**ContractSize <CtrctSz>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**36.1.12.2.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>***Presence:* [0..\*]

**Definition:** Identification of the underlying security.

**Impacted by:** C26 "DescriptionPresenceRule", C27 "DescriptionUsageRule", C34 "ISINGuideline", C35 "ISINPresenceRule", C42 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

### 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
```

**36.1.12.2.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 2079

**36.1.12.3 FinancialInstrumentAttributes111**

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1305
	DayCountBasis <DayCntBsis>	[0..1]	±		1305
	RegistrationForm <RegnForm>	[0..1]	±		1306
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1306
	PaymentStatus <PmtSts>	[0..1]	±		1306
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1306
	ClassificationType <ClssfctnTp>	[0..1]	±		1307
	OptionStyle <OptnStyle>	[0..1]	±		1307
	OptionType <OptnTp>	[0..1]	±		1307
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1307
	CouponDate <CpnDt>	[0..1]	Date		1308
	ExpiryDate <XpryDt>	[0..1]	Date		1308
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1308
	MaturityDate <MtrtyDt>	[0..1]	Date		1308
	IssueDate <IssDt>	[0..1]	Date		1308
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1308
	PutableDate <PutblDt>	[0..1]	Date		1309
	DatedDate <DtdDt>	[0..1]	Date		1309
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1309
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1309
	CurrentFactor <CurFctr>	[0..1]	Rate		1309
	NextFactor <NxtFctr>	[0..1]	Rate		1309
	InterestRate <IntrstRate>	[0..1]	Rate		1309
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1309
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1310
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1310
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1310
	PoolNumber <PoolNb>	[0..1]	±		1310
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1310
	CallableIndicator <CllblInd>	[0..1]	Indicator		1311
	PutableIndicator <PutblInd>	[0..1]	Indicator		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1311
	ExercisePrice <ExrcPric>	[0..1]	±		1311
	SubscriptionPrice <SbcptPric>	[0..1]	±		1312
	ConversionPrice <ConvsPric>	[0..1]	±		1312
	StrikePrice <StrkPric>	[0..1]	±		1312
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1312
	ContractSize <CtrctSz>	[0..1]	±	C28	1313
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1313
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1314

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 36.1.12.3.1 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

#### 36.1.12.3.2 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see ["InterestComputationMethodFormat4Choice"](#) on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1502
Or}	Proprietary <Prtry>	[1..1]	±		1505

### 36.1.12.3.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

*Definition:* Specifies the form, this is, ownership, of the security.

**RegistrationForm <RegnForm>** contains one of the following elements (see ["FormOfSecurity6Choice"](#) on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1420

### 36.1.12.3.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see ["Frequency23Choice"](#) on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1325

### 36.1.12.3.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see ["SecuritiesPaymentStatus5Choice"](#) on page 1817 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1817

### 36.1.12.3.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1325

### 36.1.12.3.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1502
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1502

### 36.1.12.3.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1501
Or}	Proprietary <Prtry>	[1..1]	±		1501

### 36.1.12.3.9 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 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

### 36.1.12.3.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1931

#### **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.

#### **36.1.12.3.11 CouponDate <CpnDt>**

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.3.12 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.3.13 FloatingRateFixingDate <FltgRateFxdDt>**

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.3.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.3.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 2072

#### **36.1.12.3.16 NextCallableDate <NxtClldDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 2072



**36.1.12.3.17 PutableDate <PutbIDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 2072

**36.1.12.3.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 2072

**36.1.12.3.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 2072

**36.1.12.3.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 2076

**36.1.12.3.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 2076

**36.1.12.3.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 2076

**36.1.12.3.23 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 2077

**36.1.12.3.24 YieldToMaturityRate <YldToMtrtyRate>**

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.3.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.3.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 2077

### 36.1.12.3.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number22Choice" on page 1419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1419
Or}	Long <Lng>	[1..1]	±		1419

### 36.1.12.3.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

### 36.1.12.3.29 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.12.3.30 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.12.3.31 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.12.3.32 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType4Choice" on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1581
Or}	Indicative <Indctv>	[1..1]	±		1581

### 36.1.12.3.33 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.3.34 SubscriptionPrice <SbcptPric>***Presence:* [0..1]*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.3.35 ConversionPrice <ConvsPric>***Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.3.36 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.12.3.37 MinimumNominalQuantity <MinNmnlQty>***Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.12.3.38 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.12.3.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>

*Presence:* [0..\*]

*Definition:* Identification of the underlying security.

*Impacted by:* C26 "DescriptionPresenceRule", C27 "DescriptionUsageRule", C34 "ISINGuideline", C35 "ISINPresenceRule", C42 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <OthrId>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

#### 36.1.12.3.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 2079

### 36.1.12.4 FinancialInstrument72

*Definition:* Identifying features of a financial instrument that is a sub-set of an investment fund.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1315
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1315
	ClassType <ClsstP>	[0..1]	Text		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ClassificationType <ClssfctnTp>	[0..1]	±		1316

#### 36.1.12.4.1 SupplementaryIdentification <SplmtryId>

*Presence:* [0..1]

*Definition:* Additional information about a financial instrument to help identify the instrument.

*Datatype:* "Max35Text" on page 2079

#### 36.1.12.4.2 SecuritiesForm <SctiesForm>

*Presence:* [0..1]

*Definition:* Specifies the form, that is, ownership, of the security.

*Datatype:* "FormOfSecurity1Code" on page 1966

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

#### 36.1.12.4.3 ClassType <ClsstP>

*Presence:* [0..1]

*Definition:* Features of units offered by a fund. for example, a unit may have a specific load structure, for example, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, for example, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

*Datatype:* "Max35Text" on page 2079

#### 36.1.12.4.4 DistributionPolicy <DstrbtnPlcy>

*Presence:* [0..1]

*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.

*Datatype:* "DistributionPolicy1Code" on page 1948

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

#### 36.1.12.4.5 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "[SecurityClassificationType2Choice](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	CFI <CFI>	[1..1]	IdentifierSet		1460
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1461

#### 36.1.12.5 SecurityIdentification19

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1317
	OtherIdentification <Othrld>	[0..*]			1317
	Identification <Id>	[1..1]	Text		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318
	Description <Desc>	[0..1]	Text		1318

#### 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
```

### 36.1.12.5.1 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 2074

### 36.1.12.5.2 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		1317
	Suffix <Sfx>	[0..1]	Text		1317
	Type <Tp>	[1..1]	±		1318

#### 36.1.12.5.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 2079

#### 36.1.12.5.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 2078

**36.1.12.5.2.3 Type <Tp>***Presence:* [1..1]*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1367
Or}	Proprietary <Prtry>	[1..1]	Text		1367

**36.1.12.5.3 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of a security instrument.*Datatype:* "Max140Text" on page 2078**36.1.12.6 FinancialInstrument21**

*Definition:* Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1318
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1319
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1319
	ProductGroup <PdctGrp>	[0..1]	Text		1319
	UmbrellaName <UmbrllNm>	[0..1]	Text		1319
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1320
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C2	1320
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1320
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1320
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1321

**36.1.12.6.1 ClassType <ClsTp>***Presence:* [0..1]

*Definition:* Features of units offered by a fund. For example, a unit may have a specific load structure, for example, front end or back end, an income policy, eg, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

*Datatype:* "Max35Text" on page 2079

**36.1.12.6.2 SecuritiesForm <SctiesForm>***Presence:* [0..1]*Definition:* Specifies the form, that is, ownership, of the security.*Datatype:* "FormOfSecurity1Code" on page 1966

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

**36.1.12.6.3 DistributionPolicy <DstrbtnPlcy>***Presence:* [0..1]*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.*Datatype:* "DistributionPolicy1Code" on page 1948

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

**36.1.12.6.4 ProductGroup <PdctGrp>***Presence:* [0..1]*Definition:* Company specific description of a group of funds.*Datatype:* "Max140Text" on page 2078**36.1.12.6.5 UmbrellaName <UmbrlINm>***Presence:* [0..1]*Definition:* Name of the umbrella fund in which financial instrument is contained.*Datatype:* "Max35Text" on page 2079**36.1.12.6.6 BaseCurrency <BaseCcy>***Presence:* [0..1]*Definition:* Currency of the investment fund class.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1930

**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.

**36.1.12.6.7 DenominationCurrency <DnmtnCcy>**

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1930

**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.

**36.1.12.6.8 RequestedNAVCurrency <ReqdNAVCcy>**

*Presence:* [0..1]

*Definition:* Currency to be used for pricing the fund. This currency must be among the set of currencies in which the price may be expressed, as stated in the prospectus.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1931

**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.

**36.1.12.6.9 DualFundIndicator <DualFndInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the fund has two prices.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**36.1.12.6.10 CountryOfDomicile <CtryOfDmcl>**

*Presence:* [0..1]

*Definition:* Country where the fund has legal domicile as reflected in the ISIN classification.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 1944

#### Constraints

- **Country**

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

### 36.1.12.6.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

*Presence:* [0..\*]

*Definition:* Countries where the fund is registered for distribution.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 1944

#### Constraints

- **Country**

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

### 36.1.12.7 DerivativeBasicAttributes1

*Definition:* Details of the derivative contract not included in the general financial instrument attributes component.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C17	1321
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1322

### 36.1.12.7.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

*Presence:* [1..1]

*Definition:* Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C17 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1928

#### 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.

### 36.1.12.7.2 InterestIncludedInPrice <IntrstInclInPric>

*Presence:* [0..1]

*Definition:* Indicates whether the given derivative price includes a prorated accrued interest component.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 2075](#)):

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

## 36.1.13 Foreign Exchange

### 36.1.13.1 ForeignExchangeTerms34

*Definition:* Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1322
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1323
	ExchangeRate <XchgRate>	[1..1]	Rate		1323
	QuotationDate <QtnDt>	[0..1]	DateTime		1323
	QuotingInstitution <QtgInstn>	[0..1]	±		1323

#### 36.1.13.1.1 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:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyCode" on page 1931](#)

#### 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.

#### 36.1.13.1.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1931

##### 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.

#### 36.1.13.1.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 2076

#### 36.1.13.1.4 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date and time at which an exchange rate is quoted.

*Datatype:* "ISODateTime" on page 2073

#### 36.1.13.1.5 QuotingInstitution <QtglInstn>

*Presence:* [0..1]

*Definition:* Party that proposes a foreign exchange rate.

**QuotingInstitution <QtglInstn>** contains one of the following elements (see "PartyIdentification120Choice" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

## 36.1.14 Frequency

### 36.1.14.1 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		1324
Or}	Proprietary <Prtry>	[1..1]	±		1324

#### 36.1.14.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency7Code" on page 1949

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.

#### 36.1.14.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.14.2 Frequency23Choice

*Definition:* Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1325

#### 36.1.14.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "[EventFrequency3Code](#)" on page 1948

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
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.
WEEK	Weekly	Event takes place once a week.

#### 36.1.14.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.14.3 Frequency25Choice

*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		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

#### 36.1.14.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency4Code" on page 1949

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.

#### 36.1.14.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.15 Identification Information

### 36.1.15.1 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		1327
	SchemeName <SchmeNm>	[0..1]	Text		1327
	Issuer <Issr>	[0..1]	Text		1327

#### 36.1.15.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.2 TransactionTypeAndAdditionalParameters17

*Definition:* Specifies the conditions under which the order/trade is to be settled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1327
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1328
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1328
	Payment <Pmt>	[1..1]	CodeSet		1328
	ModificationType <ModTp>	[0..1]	±		1328
	CommonIdentification <CmonId>	[0..1]	Text		1329
	PoolIdentification <PoolId>	[0..1]	Text		1329

#### 36.1.15.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

**36.1.15.2.2 AccountServicerTransactionIdentification <AcctSvcrTxld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.*Datatype:* "Max35Text" on page 2079**36.1.15.2.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>***Presence:* [1..1]*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 2030

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

**36.1.15.2.4 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

**36.1.15.2.5 ModificationType <ModTp>***Presence:* [0..1]*Definition:* Identifies the type of securities financing modification requested.

**ModificationType <ModTp>** contains one of the following elements (see "RepurchaseType21Choice" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1469
Or}	Proprietary <Prtry>	[1..1]	±		1469

### 36.1.15.2.6 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.2.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

## 36.1.15.3 TransactionTypeAndAdditionalParameters16

*Definition:* Specifies the conditions under which the order/trade is to be settled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1330
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1331
	SecuritiesFinancingTransactionType <ScitiesFincgTxTp>	[1..1]	CodeSet		1331
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1331
	Payment <Pmt>	[1..1]	CodeSet		1331
	CommonIdentification <CmonId>	[0..1]	Text		1332
	PoolIdentification <PoolId>	[0..1]	Text		1332
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1332

### Constraints

- **TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### **36.1.15.3.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

**36.1.15.3.2 AccountServicerTransactionIdentification <AcctSvcrTxld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.*Datatype:* "Max35Text" on page 2079**36.1.15.3.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>***Presence:* [1..1]*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 2030

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

**36.1.15.3.4 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

**36.1.15.3.5 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1945

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

CodeName	Name	Definition
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).

### 36.1.15.3.6 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.3.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.3.8 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

## 36.1.15.4 TransactionTypeAndAdditionalParameters15

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1332
	Payment <Pmt>	[1..1]	CodeSet		1333
	CommonIdentification <CmonId>	[0..1]	Text		1333
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1333

### 36.1.15.4.1 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

*Presence:* [1..1]

*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 2030

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.



CodeName	Name	Definition
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

#### 36.1.15.4.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

#### 36.1.15.4.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.4.4 ReconciliationIndicator <RcncltnInd>

*Presence:* [0..1]

*Definition:* Settlement transaction has already been sent on the market. It is sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.15.5 References<sup>27</sup>

*Definition:* Provides a set of identifications to reference to a securities settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1334
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1334
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>	[0..1]	Text		1334
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktlnfrstrctrTxld>	[0..1]	Text		1335
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1335
	PoolIdentification <PoolId>	[0..1]	Text		1335
	CommonIdentification <CmonId>	[0..1]	Text		1335
	TradeIdentification <TradId>	[0..1]	Text		1335

### Constraints

- **ReferencePresenceRule**

At least one reference must be present.

On Condition

```

/AccountOwnerTransactionIdentification is absent
And /AccountServicerTransactionIdentification is absent
And /MarketInfrastructureTransactionIdentification is absent
And /ProcessorTransactionIdentification is absent
And /PoolIdentification is absent

```

Following Must be True

```

/CommonIdentification Must be present
Or /TradeIdentification Must be present

```

#### 36.1.15.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.5.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.5.3 MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.5.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.5.5 ProcessorTransactionIdentification <PcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.5.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.5.7 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.5.8 TradeIdentification <TradId>**

*Presence:* [0..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### **36.1.15.6 Identification28**

*Definition:* Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1336
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1336
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>	[0..1]	Text		1336
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktlnfrstrctrTxld>	[0..1]	Text		1336
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1337
	CommonIdentification <Cmonld>	[0..1]	Text		1337
	TradeIdentification <Tradld>	[0..*]	Text		1337
	MasterIdentification <Mstrld>	[0..1]	Text		1337
	BasketIdentification <Bsktld>	[0..1]	Text		1337
	IndexIdentification <Indxld>	[0..1]	Text		1337
	ListIdentification <Listld>	[0..1]	Text		1337
	ProgramIdentification <Prgrmld>	[0..1]	Text		1338
	PoolIdentification <Poolld>	[0..1]	Text		1338
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1338

#### 36.1.15.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.6.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.6.3 MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktlnfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.6.5 ProcessorTransactionIdentification <PrctrId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.6.6 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.6.7 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 2080

#### **36.1.15.6.8 MasterIdentification <MstrId>**

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for a group of individual transfers as assigned by the instructing party. This identifier links the individual transfers together.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.6.9 BasketIdentification <BsktId>**

*Presence:* [0..1]

*Definition:* Identification of a basket trade.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.6.10 IndexIdentification <IndxId>**

*Presence:* [0..1]

*Definition:* Reference identifying an index trade.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.6.11 ListIdentification <ListId>**

*Presence:* [0..1]

*Definition:* Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

*Datatype:* "Max35Text" on page 2079

**36.1.15.6.12 ProgramIdentification <PrgmId>***Presence:* [0..1]*Definition:* Program reference which identifies a program trade.*Datatype:* "Max35Text" on page 2079**36.1.15.6.13 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 2079**36.1.15.6.14 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 2079**36.1.15.7 TransactionIdentifications32***Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1338
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1338
	CommonIdentification <CmonId>	[0..1]	Text		1339

**Constraints**

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**36.1.15.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).*Datatype:* "Max35Text" on page 2079**36.1.15.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "Max35Text" on page 2079

**36.1.15.7.3 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 2079**36.1.15.8 TransactionIdentifications29***Definition:* Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1339
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1339
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1339
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1339

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**36.1.15.8.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).*Datatype:* "Max35Text" on page 2079**36.1.15.8.2 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "Max35Text" on page 2079**36.1.15.8.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>***Presence:* [0..1]*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.*Datatype:* "Max35Text" on page 2079**36.1.15.8.4 ProcessorTransactionIdentification <PrctrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.*Datatype:* "Max35Text" on page 2079

### 36.1.15.9 References69Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]	±		1341
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1341
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1341
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1341
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1341
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]	±		1341
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1342
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1342
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1342
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]	±		1342
Or	PortfolioTransferNotificationIdentification <PrtlTrfNtfctnld>	[1..1]	Text		1342
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		1343
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1343
Or	TotalPortfolioValuationReportIdentification <TtlPrtlValtnRptld>	[1..1]	Text		1343
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		1343
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvclld>	[1..1]	Text		1343
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptld>	[1..1]	Text		1343

#### Constraints

- **OtherMessageIdentificationUsageRule**

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:



- The message was sent by mistake
- The counterparty cancelled its instruction.

#### 36.1.15.9.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttImTxConfld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the confirmation to be cancelled.

**SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttImTxConfld>** contains the following elements (see "[SettlementTypeAndIdentification18](#)" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

#### 36.1.15.9.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>

*Presence:* [1..1]

*Definition:* Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.15.9.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.15.9.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.15.9.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>

*Presence:* [1..1]

*Definition:* Identification of the intra-position movement posting report to be cancelled.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.15.9.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the confirmation to be cancelled.

**SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

#### 36.1.15.9.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdngRptld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.9.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.9.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report to be cancelled.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.9.10 SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the allegement notification to be cancelled as known by the account servicer.

**SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

#### 36.1.15.9.11 PortfolioTransferNotificationIdentification <PrftlTrfNtfctnld>

*Presence:* [1..1]

*Definition:* Identification of the portfolio transfer.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.9.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SciesSttlmTxGnrtnNtfctnId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the notification message to be cancelled.

**SecuritiesSettlementTransactionGenerationNotificationIdentification**  
<SciesSttlmTxGnrtnNtfctnId> contains the following elements (see  
"SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1350
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

### 36.1.15.9.13 OtherMessageIdentification <OthrMsgId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the message to be cancelled.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.9.14 TotalPortfolioValuationReportIdentification <TtlPrtlValtnRptId>

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.9.15 TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the triparty collateral transaction instruction status advice to be cancelled.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.9.16 TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the triparty collateral status advice to be cancelled.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.9.17 TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the triparty collateral and exposure report to be cancelled.

*Datatype:* "Max35Text" on page 2079

**36.1.15.10 TransactionIdentifications48**

*Definition:* Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1344
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1344
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1344
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1344
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1345

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**36.1.15.10.1 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**36.1.15.10.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.15.10.3 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.15.10.4 ProcessorTransactionIdentification <PrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**36.1.15.10.5 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).**AccountOwnerTransactionIdentification <AcctOwnrTxId>** contains one of the following elements (see "References44Choice" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1359
	MessageNumber <MsgNb>	[0..1]	±	C72	1359
	Identification <Id>	[1..1]	Text		1360
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1360
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1360
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1360

**36.1.15.11 TransactionIdentifications47***Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1345
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1346
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1346
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1346
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1346
	CommonIdentification <CmonId>	[0..1]	Text		1346
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		1346

**Constraints**

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**36.1.15.11.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).*Datatype:* "Max35Text" on page 2079

**36.1.15.11.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**36.1.15.11.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.15.11.4 CounterpartyMarketInfrastructureTransactionIdentification  
<CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.15.11.5 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**36.1.15.11.6 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

**36.1.15.11.7 NettingServiceProviderIdentification <NetgSvcPrvdrId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

*Datatype:* "Max35Text" on page 2079

**36.1.15.12 TransactionIdentifications33**

*Definition:* Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1347
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1347
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1347
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1347
	OtherIdentification <OthrId>	[0..1]	Text		1348

### Constraints

- **AccountOwnerTransactionIdentificationRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

#### 36.1.15.12.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.12.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.12.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.12.4 ProcessorTransactionIdentification <PrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.12.5 OtherIdentification <OthrId>

*Presence:* [0..1]

*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.13 SettlementTypeAndIdentification27

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1348
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1348
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1349
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1349
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1349
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1349
	Payment <Pmt>	[1..1]	CodeSet		1349
	CommonIdentification <CmonId>	[0..1]	Text		1350
	PoolIdentification <PoolId>	[0..1]	Text		1350
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1350

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 36.1.15.13.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.13.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.



*Datatype:* "Max35Text" on page 2079

### 36.1.15.13.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.13.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.13.5 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.13.6 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 36.1.15.13.7 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

CodeName	Name	Definition
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).

### 36.1.15.13.8 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.13.9 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.13.10 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.14 SettlementTypeAndIdentification18

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

#### 36.1.15.14.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.14.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 36.1.15.14.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

### 36.1.15.15 References74Choice

*Definition:* Choice between references.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1351
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1352
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1352
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1352
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1352
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1352
Or	PoolIdentification <PoolId>	[1..1]	Text		1352
Or	CommonIdentification <CmonId>	[1..1]	Text		1352
Or	TradeIdentification <TradId>	[1..1]	Text		1353
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1353

#### 36.1.15.15.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.2 IntraPositionMovementIdentification <IntraPosMvmntId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.3 IntraBalanceMovementIdentification <IntraBalMvmntId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.4 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.7 PoolIdentification <PoolId>**

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.15.8 CommonIdentification <CmonId>**

*Presence:* [1..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

**36.1.15.15.9 TradeIdentification <TradId>***Presence:* [1..1]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 2080**36.1.15.15.10 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.*Datatype:* "Max35Text" on page 2079**36.1.15.16 References73Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1353
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1353
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1353
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1354
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1354
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1354
Or	PoolIdIdentification <PoolId>	[1..1]	Text		1354
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1354

**36.1.15.16.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**36.1.15.16.2 IntraPositionMovementIdentification <IntraPosMvmntId>***Presence:* [1..1]*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**36.1.15.16.3 IntraBalanceMovementIdentification <IntraBalMvmntId>***Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.16.4 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.16.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>**

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.16.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.16.7 PoolIdentification <PoolId>**

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.16.8 OtherTransactionIdentification <OthrTxld>**

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 2079

#### **36.1.15.17 References72Choice**

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1355
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1355
Or	PoolIdentification <PoolId>	[1..1]	Text		1355
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1355
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1355
Or}	ProcessorTransactionIdentification <PrctrTxld>	[1..1]	Text		1355

#### 36.1.15.17.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.17.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.17.3 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.17.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.17.5 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.17.6 ProcessorTransactionIdentification <PrctrTxld>

*Presence:* [1..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.18 AdditionalReference10

*Definition:* Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1356
	ReferenceIssuer <RefIssr>	[0..1]	±		1356
	MessageName <MsgNm>	[0..1]	Text		1356

#### 36.1.15.18.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference issued by a party to identify an instruction, transaction or a message.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.18.2 ReferenceIssuer <RefIssr>

*Presence:* [0..1]

*Definition:* Issuer of the reference.

**ReferenceIssuer <RefIssr>** contains the following elements (see "PartyIdentification139" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1554
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 36.1.15.18.3 MessageName <MsgNm>

*Presence:* [0..1]

*Definition:* Name of the message.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.19 References45Choice

*Definition:* Choice of reference.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1357
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1357
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1357
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]			1358
	MessageNumber <MsgNb>	[0..1]	±	C72	1358
	Identification <Id>	[1..1]	Text		1358

### 36.1.15.19.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the securities settlement transaction.

**SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

### 36.1.15.19.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

**SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

### 36.1.15.19.3 IntraPositionMovementIdentification <IntraPosMvmntld>

*Presence:* [1..1]

*Definition:* Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

**36.1.15.19.4 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.**OtherTransactionIdentification <OthrTxId>** contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C72	1358
	Identification <Id>	[1..1]	Text		1358

**36.1.15.19.4.1 MessageNumber <MsgNb>***Presence:* [0..1]*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.*Impacted by:* C72 "ShortLongNumberRule"**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

**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.

**36.1.15.19.4.2 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the document.*Datatype:* "Max35Text" on page 2079**36.1.15.20 References44Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1359
	MessageNumber <MsgNb>	[0..1]	±	C72	1359
	Identification <Id>	[1..1]	Text		1360
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1360
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1360
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1360

### 36.1.15.20.1 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.

**OtherTransactionIdentification <OthrTxId>** contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C72	1359
	Identification <Id>	[1..1]	Text		1360

#### 36.1.15.20.1.1 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C72 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

**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.

**36.1.15.20.1.2 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the document.

*Datatype:* "Max35Text" on page 2079

**36.1.15.20.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

**SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

**36.1.15.20.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the securities settlement transaction.

**SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>** contains the following elements (see "SettlementTypeAndIdentification18" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1350
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1350
	Payment <Pmt>	[1..1]	CodeSet		1351

**36.1.15.20.4 IntraPositionMovementIdentification <IntraPosMvmntld>**

*Presence:* [1..1]

*Definition:* Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

**36.1.15.21 References41Choice**

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1361
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1361
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1361
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1361
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1362

#### 36.1.15.21.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.21.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.21.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.21.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.21.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.15.21.6 PoolIdentification <PoolId>***Presence:* [1..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 2079**36.1.15.21.7 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.*Datatype:* "Max35Text" on page 2079**36.1.15.22 References47Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1362
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1363

**36.1.15.22.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**36.1.15.22.2 PoolIdentification <PoolId>***Presence:* [1..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 2079**36.1.15.22.3 IntraPositionMovementIdentification <IntraPosMvmntId>***Presence:* [1..1]*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).*Datatype:* "Max35Text" on page 2079**36.1.15.22.4 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.22.5 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.23 GenericIdentification78

*Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1363
	Identification <Id>	[0..1]	Text		1363

#### 36.1.15.23.1 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.15.23.2 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 2079

### 36.1.15.24 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		1364
Or}	Proprietary <Prtry>	[1..1]	±		1364

**36.1.15.24.1 Code <Cd>***Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification1Code" on page 2061

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.

**36.1.15.24.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.15.25 GenericIdentification80***Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1364
	Identification <Id>	[0..1]	Text		1365

**36.1.15.25.1 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.15.25.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.26 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		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.15.26.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 2077

#### 36.1.15.26.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 2079

#### 36.1.15.26.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 2079

### 36.1.15.27 GenericIdentification36

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

**36.1.15.27.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 2079**36.1.15.27.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 2079**36.1.15.27.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 2079**36.1.15.28 GenericIdentification56***Definition:* Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1367
	Balance <Bal>	[1..1]	Quantity		1367

**36.1.15.28.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 2077**36.1.15.28.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 2079

**36.1.15.28.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 2079**36.1.15.28.4 Balance <Bal>***Presence:* [1..1]*Definition:* Value of the balance.*Datatype:* "DecimalNumber" on page 2075**36.1.15.29 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		1367
Or}	Proprietary <Prtry>	[1..1]	Text		1367

**36.1.15.29.1 Code <Cd>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1952**36.1.15.29.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "Max35Text" on page 2079**36.1.15.30 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		1367
	Issuer <Issr>	[0..1]	Text		1368

**36.1.15.30.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 2079

**36.1.15.30.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 2079**36.1.15.31 GenericIdentification3***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		1368
	Issuer <Issr>	[0..1]	Text		1368

**36.1.15.31.1 Identification <Id>***Presence:* [1..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.*Datatype:* "Max35Text" on page 2079**36.1.15.31.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 2079**36.1.16 Market****36.1.16.1 MarketIdentification1Choice***Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1368
Or}	Description <Desc>	[1..1]	Text		1368

**36.1.16.1.1 MarketIdentifierCode <MktldrCd>***Presence:* [1..1]*Definition:* ISO 10383 Market Identification Code.*Datatype:* "MICIdentifier" on page 2075**36.1.16.1.2 Description <Desc>***Presence:* [1..1]*Definition:* Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 2079

### 36.1.16.2 MarketClientSide6Choice

*Definition:* Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

#### 36.1.16.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as an ISO 20022 code.

Datatype: "MarketClientSide1Code" on page 1973

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

#### 36.1.16.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.16.3 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]	±		1370
	Type <Tp>	[1..1]			1370
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**36.1.16.3.1 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 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1368
Or}	Description <Desc>	[1..1]	Text		1368

**36.1.16.3.2 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		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**36.1.16.3.2.1 Code <Cd>***Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "[MarketType4Code](#)" on page 1973

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.

**36.1.16.3.2.2 Proprietary <Prtry>***Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.16.4 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]	±		1371
	Type <Tp>	[1..1]	±		1371

##### 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.

##### 36.1.16.4.1 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 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		1368
Or}	Description <Desc>	[1..1]	Text		1368

##### 36.1.16.4.2 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 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

### 36.1.16.5 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]	±	C40	1372
	LEI <LEI>	[0..1]	IdentifierSet		1372

#### 36.1.16.5.1 MarketTypeAndIdentification <MktTpAndId>

*Presence:* [0..1]

*Definition:* Identification and type of the place of trade.

*Impacted by:* C40 "[MarketTypeAndIdentificationRule](#)"

**MarketTypeAndIdentification <MktTpAndId>** contains the following elements (see "[MarketIdentification84](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1371
	Type <Tp>	[1..1]	±		1371

#### 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.

#### 36.1.16.5.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of trade.

*Datatype:* "[LEIIdentifier](#)" on page 2075

### 36.1.16.6 MarketType8Choice

*Definition:* Choice of format for the market type.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

#### 36.1.16.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "MarketType2Code" on page 1973

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.

#### 36.1.16.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.16.7 MarketIdentification3Choice

*Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1373
Or}	Description <Desc>	[1..1]	Text		1374

##### 36.1.16.7.1 MarketIdentifierCode <MktldrCd>

*Presence:* [1..1]

*Definition:* Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

*Datatype:* "MICIdentifier" on page 2075

**36.1.16.7.2 Description <Desc>***Presence:* [1..1]*Definition:* Description of the market when no Market Identifier Code is available.*Datatype:* "Max35Text" on page 2079**36.1.17 Miscellaneous****36.1.17.1 CurrencyToBuyOrSell1Choice***Definition:* Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1374
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1374

**36.1.17.1.1 CurrencyToBuy <CcyToBuy>***Presence:* [1..1]*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1930**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.

**36.1.17.1.2 CurrencyToSell <CcyToSell>***Presence:* [1..1]*Definition:* Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1930**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.

### 36.1.17.2 Statement62

*Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1375
	ReportNumber <RptNb>	[0..1]	±		1375
	StatementIdentification <StmtId>	[0..1]	Text		1375
	StatementDateTime <StmtDtTm>	[1..1]	±		1375
	UpdateType <UpdTp>	[0..1]	±		1376
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1376

#### 36.1.17.2.1 CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>

*Presence:* [0..1]

*Definition:* Identification assigned by the portfolio transfer counterpart to unambiguously identify a portfolio transfer notification.

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.2.2 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

#### 36.1.17.2.3 StatementIdentification <StmtId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.2.4 StatementDateTime <StmtDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmntDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.17.2.5 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

### 36.1.17.2.6 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 2075):

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

### 36.1.17.3 AdditionalParameters24

*Definition:* Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1377
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1377
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1377

#### Constraints

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.17.3.1 PreConfirmation <PreConf>

*Presence:* [0..1]

*Definition:* Specifies whether there exists a pre-confirmation.

*Datatype:* "PreConfirmation1Code" on page 1999

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

### 36.1.17.3.2 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1976

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

### 36.1.17.3.3 PreviousPartialConfirmationIdentification <PrvsPrtlConflD>

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.4 AdditionalParameters30

*Definition:* Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1378
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1378
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1378
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1378

**36.1.17.4.1 PreConfirmation <PreConf>***Presence:* [0..1]*Definition:* Specifies whether there exists a pre-confirmation.*Datatype:* "PreConfirmation1Code" on page 1999

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

**36.1.17.4.2 PartialSettlement <PrtlSttlm>***Presence:* [0..1]*Definition:* Specifies partial settlement information.*Datatype:* "PartialSettlement2Code" on page 1976

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

**36.1.17.4.3 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>***Presence:* [0..1]*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.*Datatype:* "Max35Text" on page 2079**36.1.17.4.4 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 2079**36.1.17.5 AdditionalParameters29***Definition:* Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1379
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1379
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1380
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1380
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1380
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1380
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1380

### Constraints

- PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 36.1.17.5.1 PreConfirmation <PreConf>

*Presence:* [0..1]

*Definition:* Specifies whether there exists a pre-confirmation.

*Datatype:* "PreConfirmation1Code" on page 1999

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

#### 36.1.17.5.2 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1976

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

### 36.1.17.5.3 PreviousPartialConfirmationIdentification <PrvsPrtlConflId>

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.5.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.5.5 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxId>

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.5.6 ClientCollateralInstructionIdentification <CIntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.5.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.6 AdditionalParameters33

*Definition:* Specifies additional parameters to the message or transaction.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1381
	PreviousPartialConfirmationIdentification <PrvsPrtlConfld>	[0..1]	Text		1381
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1381
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1381
	PoolIdentification <PoolId>	[0..1]	Text		1382
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1382
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1382
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1382
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1382

#### 36.1.17.6.1 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1976

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

#### 36.1.17.6.2 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.6.3 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.6.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 2079

**36.1.17.6.5 PoolIdIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 2079

**36.1.17.6.6 CorporateActionEventIdIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

**36.1.17.6.7 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.17.6.8 CounterpartyMarketInfrastructureTransactionIdentification  
<CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 2079

**36.1.17.6.9 ProcessorTransactionIdentification <PrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 2079

**36.1.17.7 SettlementTypeAndAdditionalParameters21**

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1383
	Payment <Pmt>	[1..1]	CodeSet		1383
	CommonIdentification <CmonId>	[0..1]	Text		1383
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1384
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1384
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1384
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1384
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1384
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1384

### 36.1.17.7.1 SecuritiesMovementType <SciesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 36.1.17.7.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

### 36.1.17.7.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

#### **36.1.17.7.4 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

#### **36.1.17.7.5 ReconciliationIndicator <RcncltnInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### **36.1.17.7.6 ClientCollateralInstructionIdentification <CIntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 2079

#### **36.1.17.7.7 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 2079

#### **36.1.17.7.8 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 2079

#### **36.1.17.7.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 2079

### **36.1.17.8 SettlementTypeAndAdditionalParameters12**

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1385
	Payment <Pmt>	[1..1]	CodeSet		1385
	CommonIdentification <CmonId>	[0..1]	Text		1385

### 36.1.17.8.1 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 36.1.17.8.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

### 36.1.17.8.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.9 SettlementTypeAndAdditionalParameters13

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1386
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1386
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1386

### 36.1.17.9.1 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.9.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.9.3 ReconciliationIndicator <RcncltnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.10 SettlementTypeAndAdditionalParameters14

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1386
	Payment <Pmt>	[0..1]	CodeSet		1387
	CommonIdentification <CmonId>	[0..1]	Text		1387
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1387
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1387

### 36.1.17.10.1 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [0..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 2001

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.

### 36.1.17.10.2 Payment <Pmt>

*Presence:* [0..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1945

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).

### 36.1.17.10.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.10.4 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.10.5 ReconciliationIndicator <RcncltnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.11 Statement63

*Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1388
	QueryReference <QryRef>	[0..1]	Text		1388
	StatementIdentification <StmtId>	[0..1]	Text		1388
	StatementDateTime <StmtDtTm>	[1..1]	±		1389
	Frequency <Frqcy>	[0..1]	±		1389
	UpdateType <UpdTp>	[0..1]	±		1389
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1389

### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

#### 36.1.17.11.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see ["Number3Choice"](#) on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

#### 36.1.17.11.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* ["Max35Text"](#) on page 2079

#### 36.1.17.11.3 StatementIdentification <StmtId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* ["Max35Text"](#) on page 2079



**36.1.17.11.4 StatementDateTime <StmtdtTm>***Presence:* [1..1]*Definition:* Date and time of the statement.**StatementDateTime <StmtdtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.17.11.5 Frequency <Frqcy>***Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "[Frequency25Choice](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

**36.1.17.11.6 UpdateType <UpdTp>***Presence:* [0..1]*Definition:* Indicates whether the statement is complete or contains changes only.**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

**36.1.17.11.7 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 2075):

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

**36.1.17.12 Statement64***Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1390
	QueryReference <QryRef>	[0..1]	Text		1390
	StatementIdentification <StmtId>	[0..1]	Text		1390
	StatementDateTime <StmtDtTm>	[1..1]	±		1391
	Frequency <Frqcy>	[0..1]	±		1391
	UpdateType <UpdTp>	[0..1]	±		1391
	StatementStructure <StmtStr>	[1..1]	CodeSet		1391
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1392

### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

#### 36.1.17.12.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "[Number3Choice](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

#### 36.1.17.12.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the statement query message sent to request this statement.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.17.12.3 StatementIdentification <StmtId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.12.4 StatementDateTime <StmtdtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtdtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.17.12.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

#### 36.1.17.12.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

#### 36.1.17.12.7 StatementStructure <StmtdStr>

*Presence:* [1..1]

*Definition:* Specifies whether the statement is sorted by status or transaction.

*Datatype:* "StatementStructure1Code" on page 2059

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

**36.1.17.12.8 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 2075):

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

**36.1.17.13 Statement74***Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1392
	QueryReference <QryRef>	[0..1]	Text		1393
	StatementIdentification <StmtId>	[0..1]	Text		1393
	StatementDateTime <StmtDtTm>	[1..1]	±		1393
	Frequency <Frqcy>	[1..1]	±		1393
	UpdateType <UpdTp>	[1..1]	±		1393
	StatementBasis <StmtBsis>	[1..1]	±		1394
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1394
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		1394
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1394
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1395
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1395

**Constraints**

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**36.1.17.13.1 ReportNumber <RptNb>***Presence:* [0..1]*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

### 36.1.17.13.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.13.3 StatementIdentification <StmtdId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.13.4 StatementDateTime <StmtdtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtdtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.17.13.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

### 36.1.17.13.6 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 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

### 36.1.17.13.7 StatementBasis <StmntBsis>

*Presence:* [1..1]

*Definition:* Type of balance on which the statement is prepared.

**StatementBasis <StmntBsis>** contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1728
Or}	Proprietary <Prtry>	[1..1]	±		1728

### 36.1.17.13.8 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 2075):

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

### 36.1.17.13.9 AuditedIndicator <AudtdInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is audited or not.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.17.13.10 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

**36.1.17.13.11 TaxLotIndicator <TaxLotInd>***Presence:* [0..1]*Definition:* Indicates whether the statement contains tax lot details.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**36.1.17.13.12 SecurityInterestOrSetOff <SctyIntrstOrSetOff>***Presence:* [0..1]*Definition:* Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**36.1.17.14 Statement73***Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1396
	QueryReference <QryRef>	[0..1]	Text		1396
	StatementIdentification <StmtId>	[0..1]	Text		1396
	StatementDateTime <StmtDtTm>	[1..1]	±		1396
	Frequency <Frqcy>	[1..1]	±		1396
	UpdateType <UpdTp>	[1..1]	±		1397
	StatementBasis <StmtBsis>	[1..1]	±		1397
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1397
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1397
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1398

**Constraints**

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

#### 36.1.17.14.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see ["Number3Choice"](#) on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

#### 36.1.17.14.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* ["Max35Text"](#) on page 2079

#### 36.1.17.14.3 StatementIdentification <StmtdId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* ["Max35Text"](#) on page 2079

#### 36.1.17.14.4 StatementDateTime <StmtdtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtdtTm>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.17.14.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.



**Frequency <Frqcy>** contains one of the following elements (see "[Frequency22Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1324

#### 36.1.17.14.6 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 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

#### 36.1.17.14.7 StatementBasis <StmntBsis>

*Presence:* [1..1]

*Definition:* Type of balance on which the statement is prepared.

**StatementBasis <StmntBsis>** contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1728
Or}	Proprietary <Prtry>	[1..1]	±		1728

#### 36.1.17.14.8 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 2075):

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

#### 36.1.17.14.9 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.17.14.10 SecurityInterestOrSetOff <SctyIntrstOrSetOff>

*Presence:* [0..1]

*Definition:* Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.15 Statement83

*Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmntDtOrPrd>	[0..1]	±		1398
	Frequency <Frqcy>	[0..1]	±		1399
	UpdateType <UpdTp>	[0..1]	±		1399
	StatementBasis <StmntBsis>	[0..1]	±		1399
	StatementType <StmntTp>	[0..1]	±		1399

#### Constraints

- **StatementBasisRule**

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

### 36.1.17.15.1 StatementDateOrPeriod <StmntDtOrPrd>

*Presence:* [0..1]

*Definition:* Date or period of the statement.

**StatementDateOrPeriod <StmntDtOrPrd>** contains one of the following elements (see "DateAndPeriod3Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		1281
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1282

**36.1.17.15.2 Frequency <Frqcy>***Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "[Frequency25Choice](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

**36.1.17.15.3 UpdateType <UpdTp>***Presence:* [0..1]*Definition:* Indicates whether the statement is complete or contains changes only.**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

**36.1.17.15.4 StatementBasis <StmtBsis>***Presence:* [0..1]*Definition:* Type of balance on which the statement is prepared.**StatementBasis <StmtBsis>** contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1728
Or}	Proprietary <Prtry>	[1..1]	±		1728

**36.1.17.15.5 StatementType <StmtTp>***Presence:* [0..1]*Definition:* Type of balance on which the statement is prepared.**StatementType <StmtTp>** contains one of the following elements (see "[StatementType5Choice](#)" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1729

**36.1.17.16 Statement80**

*Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1400
	QueryReference <QryRef>	[0..1]	Text		1400
	StatementIdentification <Stmtd>	[0..1]	Text		1400
	StatementPeriod <Stmtd>	[1..1]	±		1401
	Frequency <Frqcy>	[0..1]	±		1401
	UpdateType <UpdTp>	[0..1]	±		1401
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1401

**Constraints**

- ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**36.1.17.16.1 ReportNumber <RptNb>**

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see ["Number3Choice" on page 1509](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

**36.1.17.16.2 QueryReference <QryRef>**

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* ["Max35Text" on page 2079](#)

**36.1.17.16.3 StatementIdentification <Stmtd>**

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.16.4 StatementPeriod <StmntPrd>

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <StmntPrd>** contains one of the following elements (see "Period7Choice" on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1273
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1273

#### 36.1.17.16.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

#### 36.1.17.16.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

#### 36.1.17.16.7 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 2075):

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

**36.1.17.17 Statement79**

*Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1402
	QueryReference <QryRef>	[0..1]	Text		1402
	StatementIdentification <Stmtd>	[0..1]	Text		1403
	StatementPeriod <StmtdPrd>	[1..1]	±		1403
	Frequency <Frqcy>	[0..1]	±		1403
	UpdateType <UpdTp>	[0..1]	±		1403
	StatementBasis <StmtdBsis>	[1..1]	±		1403
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1404
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1404

**Constraints**

- **ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**36.1.17.17.1 ReportNumber <RptNb>**

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1509
Or}	Long <Lng>	[1..1]	Text		1510

**36.1.17.17.2 QueryReference <QryRef>**

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* "Max35Text" on page 2079

**36.1.17.17.3 StatementIdentification <Stmtd>***Presence:* [0..1]*Definition:* Reference common to all pages of a statement.*Datatype:* "Max35Text" on page 2079**36.1.17.17.4 StatementPeriod <StmtdPrd>***Presence:* [1..1]*Definition:* Period for the statement.**StatementPeriod <StmtdPrd>** contains one of the following elements (see "Period7Choice" on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1273
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1273

**36.1.17.17.5 Frequency <Frqcy>***Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

**36.1.17.17.6 UpdateType <UpdTp>***Presence:* [0..1]*Definition:* Indicates whether the statement is complete or contains changes only.**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

**36.1.17.17.7 StatementBasis <StmtdBsis>***Presence:* [1..1]*Definition:* Type of balance on which the statement is prepared.

**StatementBasis <StmntBsis>** contains one of the following elements (see "[StatementBasis8Choice](#)" on page 1727 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1728

### 36.1.17.17.8 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 2075):

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

### 36.1.17.17.9 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.17.18 NumberCount2Choice

*Definition:* Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1404
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1405
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1405
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1405

#### Constraints

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 36.1.17.18.1 CurrentInstructionNumber <CurlInstrNb>

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "[Max6NumericText](#)" on page 2080



**36.1.17.18.2 TotalNumber <TtINb>***Presence:* [1..1]*Definition:* Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.*Impacted by:* C22 "CurrentInstructionNumberRule", C10 "BlockTradeGuideline"**TotalNumber <TtINb>** contains the following **TotalNumber2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1405
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1405

**Constraints**

- BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**36.1.17.18.2.1 CurrentInstructionNumber <CurlInstrNb>***Presence:* [1..1]*Definition:* Sequential number of the instruction in a range of linked settlement instructions.*Datatype:* "Max6NumericText" on page 2080**36.1.17.18.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>***Presence:* [1..1]*Definition:* Total number of settlement instructions that are linked together.*Datatype:* "Max6NumericText" on page 2080**36.1.17.19 ExposureType22Choice***Definition:* Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

**36.1.17.19.1 Code <Cd>***Presence:* [1..1]*Definition:* Collateral movement exposure type expressed as an ISO 20022 code.*Datatype:* "ExposureType12Code" on page 1949

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
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).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
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.

CodeName	Name	Definition
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement 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.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
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.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.

### 36.1.17.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Collateral movement exposure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.20 OptionType6Choice

*Definition:* Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

### 36.1.17.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 1975

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.

### 36.1.17.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.21 Linkages64

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1409
	MessageNumber <MsgNb>	[0..1]	±	C72	1409
	Reference <Ref>	[1..1]	±		1410
	LinkedQuantity <LkdQty>	[0..1]	±		1410
	ReferenceOwner <RefOwnr>	[0..1]	±		1410

**Constraints**

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**36.1.17.21.1 ProcessingPosition <PrcgPos>**

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* [C79 "WithLinkageRule"](#)

**ProcessingPosition <PrcgPos>** contains one of the following elements (see ["ProcessingPosition7Choice"](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1465
Or}	Proprietary <Prtry>	[1..1]	±		1465

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

**36.1.17.21.2 MessageNumber <MsgNb>**

*Presence:* [0..1]

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

*Impacted by:* [C72 "ShortLongNumberRule"](#)

**MessageNumber <MsgNb>** contains one of the following elements (see ["DocumentNumber5Choice"](#) on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

**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.

**36.1.17.21.3 Reference <Ref>**

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References41Choice](#)" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1361
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1361
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1361
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1361
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1362

**36.1.17.21.4 LinkedQuantity <LkdQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "[PairedOrTurnedQuantity5Choice](#)" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1603
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1603

**36.1.17.21.5 ReferenceOwner <RefOwnr>**

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see ["PartyIdentification127Choice"](#) on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

### 36.1.17.22 Linkages63

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1411
	MessageNumber <MsgNb>	[0..1]	±	C72	1412
	Reference <Ref>	[1..1]	±		1412
	LinkedQuantity <LkdQty>	[0..1]	±		1412

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

#### 36.1.17.22.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* [C79 "WithLinkageRule"](#)

**ProcessingPosition <PrcgPos>** contains one of the following elements (see ["ProcessingPosition7Choice"](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1465
Or}	Proprietary <Prtry>	[1..1]	±		1465

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 36.1.17.22.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C72 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

### 36.1.17.22.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References47Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1362
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1363

### 36.1.17.22.4 LinkedQuantity <LkdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.



**LinkedQuantity <LkdQty>** contains one of the following elements (see "PairedOrTurnedQuantity5Choice" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1603
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1603

### 36.1.17.23 Linkages62

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C11	1413
	MessageNumber <MsgNb>	[0..1]	±	C72	1413
	Reference <Ref>	[1..1]	±		1414
	ReferenceOwner <RefOwnr>	[0..1]	±		1414

#### 36.1.17.23.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C11 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition8Choice" on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 36.1.17.23.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C72 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

#### 36.1.17.23.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References74Choice](#)" on page 1351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1351
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1352
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1352
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1352
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1352
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1352
Or	PoolIdentification <Poolld>	[1..1]	Text		1352
Or	CommonIdentification <Cmonld>	[1..1]	Text		1352
Or	TradIdentification <Tradld>	[1..1]	Text		1353
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1353

#### 36.1.17.23.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

### 36.1.17.24 Linkages61

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1415
	MessageNumber <MsgNb>	[0..1]	±	C72	1416
	Reference <Ref>	[1..1]	±		1416
	LinkedQuantity <LkdQty>	[0..1]	±		1417
	ReferenceOwner <RefOwnr>	[0..1]	±		1417

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

#### 36.1.17.24.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C79 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1465
Or}	Proprietary <Prtry>	[1..1]	±		1465

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 36.1.17.24.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C72 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

#### 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.

### 36.1.17.24.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References73Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1353
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1353
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1353
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1354
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1354
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1354
Or	PoolIdentification <PoolId>	[1..1]	Text		1354
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1354

**36.1.17.24.4 LinkedQuantity <LkdQty>***Presence:* [0..1]*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.**LinkedQuantity <LkdQty>** contains one of the following elements (see ["PairedOrTurnedQuantity5Choice"](#) on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1603
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1603

**36.1.17.24.5 ReferenceOwner <RefOwnr>***Presence:* [0..1]*Definition:* Party that generates the reference.**ReferenceOwner <RefOwnr>** contains one of the following elements (see ["PartyIdentification127Choice"](#) on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

**36.1.17.25 Linkages59***Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1417
	MessageNumber <MsgNb>	[0..1]	±	C72	1418
	Reference <Ref>	[1..1]	±		1418
	ReferenceOwner <RefOwnr>	[0..1]	±		1419

**36.1.17.25.1 ProcessingPosition <PrcgPos>***Presence:* [0..1]*Definition:* When the transaction is to be executed relative to a linked transaction.*Impacted by:* [C79 "WithLinkageRule"](#)**ProcessingPosition <PrcgPos>** contains one of the following elements (see ["ProcessingPosition7Choice"](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1465
Or}	Proprietary <Prtry>	[1..1]	±		1465

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

**36.1.17.25.2 MessageNumber <MsgNb>**

*Presence:* [0..1]

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

*Impacted by:* C72 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1282
Or	LongNumber <LngNb>	[1..1]	Text		1282
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1283

**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.

**36.1.17.25.3 Reference <Ref>**

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "References41Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1361
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1361
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1361
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1361
Or	PoolIdentification <Poolld>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1362

#### 36.1.17.25.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1553

#### 36.1.17.26 Number22Choice

*Definition:* Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1419
Or}	Long <Lng>	[1..1]	±		1419

##### 36.1.17.26.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 2077

##### 36.1.17.26.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

**Long <Lng>** contains the following elements (see "[GenericIdentification1](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1327
	SchemeName <SchmeNm>	[0..1]	Text		1327
	Issuer <Issr>	[0..1]	Text		1327

### 36.1.17.27 FormOfSecurity6Choice

*Definition:* Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1420

#### 36.1.17.27.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Form of the security expressed as an ISO 20022 code.

*Datatype:* "FormOfSecurity1Code" on page 1966

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

#### 36.1.17.27.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Form of the security expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.28 BlockChainAddressWallet4

*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		1421
	Type <Tp>	[0..1]	±		1421
	Name <Nm>	[0..1]	Text		1421
	Designation <Dsgnt>	[0..1]	Text		1421

### 36.1.17.28.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max140Text" on page 2078

### 36.1.17.28.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.28.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

### 36.1.17.28.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.29 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		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 36.1.17.29.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max140Text" on page 2078

### 36.1.17.29.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.29.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

## 36.1.17.30 BlockChainAddressWallet2

*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		1422
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1423

### 36.1.17.30.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer."

*Datatype:* "Max140Text" on page 2078

### 36.1.17.30.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains one of the following elements (see "PurposeCode7Choice" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1467
Or}	Proprietary <Prtry>	[1..1]	±		1468

### 36.1.17.30.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 2080

### 36.1.17.31 BlockChainAddressWallet1

*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		1423
	Type <Tp>	[0..1]	±		1423
	Name <Nm>	[0..1]	Text		1424
	Designation <Dsgnt>	[0..1]	Text		1424

#### 36.1.17.31.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max140Text" on page 2078

#### 36.1.17.31.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains one of the following elements (see "PurposeCode7Choice" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1467
Or}	Proprietary <Prtry>	[1..1]	±		1468

### 36.1.17.31.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "Max70Text" on page 2080

### 36.1.17.31.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 2079

## 36.1.17.32 SecuritiesTransactionType59Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1424
Or}	Proprietary <Prtry>	[1..1]	±		1427

### 36.1.17.32.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType28Code" on page 2045

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations

CodeName	Name	Definition
		(repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.

CodeName	Name	Definition
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

### 36.1.17.32.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchemeNm>	[0..1]	Text		1365

### 36.1.17.33 SettlementTransactionCondition35Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 36.1.17.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition13Code](#)" on page 2052

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

### 36.1.17.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.34 SettlementTransactionCondition33Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1428
Or}	Proprietary <Prtry>	[1..1]	±		1430

#### 36.1.17.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition14Code](#)" on page 2052

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).



CodeName	Name	Definition
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothection	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

**36.1.17.34.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Settlement conditions expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.35 SettlementTransactionCondition34Choice***Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1431

**36.1.17.35.1 Code <Cd>***Presence:* [1..1]*Definition:* Settlement conditions expressed as an ISO 20022 code.*Datatype:* "[SettlementTransactionCondition12Code](#)" on page 2051

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.

CodeName	Name	Definition
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

### 36.1.17.35.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.36 SettlementOrCorporateActionEvent30Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1432
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1432

#### 36.1.17.36.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1446
Or}	Proprietary <Prtry>	[1..1]	±		1449

#### 36.1.17.36.2 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C14 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "[CorporateActionEventType88Choice](#)" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1441

**Constraints**

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**36.1.17.37 SettlementOrCorporateActionEvent31Choice**

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1433
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1433

**36.1.17.37.1 SecuritiesTransactionType <SctiesTxTp>**

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType48Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1449
Or}	Proprietary <Prtry>	[1..1]	±		1452

**36.1.17.37.2 CorporateActionEventType <CorpActnEvtTp>**

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* [C14 "EventTypeRule"](#)

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "[CorporateActionEventType88Choice](#)" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1441

**Constraints**

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**36.1.17.38 CorporateActionEventType88Choice**

*Definition:* Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1441

**Constraints**

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**36.1.17.38.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as an ISO 20022 code.

*Datatype:* "CorporateActionEventType33Code" on page 1937

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually

CodeName	Name	Definition
		comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.

CodeName	Name	Definition
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend



CodeName	Name	Definition
		rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.

CodeName	Name	Definition
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.

CodeName	Name	Definition
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.

CodeName	Name	Definition
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

**36.1.17.38.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Corporate action event type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.39 SecuritiesTradeDetails100***Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1441
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1442
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	1442
	InstructionProcessingAdditionalDetails <InstrPrccgAddtlDtls>	[0..1]	Text		1442

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**36.1.17.39.1 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.17.39.2 OpeningSettlementDate <OpngSttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.17.39.3 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C41 "NumberRule"*Datatype:* "Max3Number" on page 2076**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**36.1.17.39.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* "Max350Text" on page 2079**36.1.17.40 RestrictionIdentification1***Definition:* Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1442
	Identification <Id>	[1..1]	Text		1443

**36.1.17.40.1 Code <Cd>***Presence:* [1..1]*Definition:* Restriction identification removal or addition applied on the transaction expressed as a code.*Datatype:* "RestrictionReference1Code" on page 2024

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be

CodeName	Name	Definition
		utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

### 36.1.17.40.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Restriction identification applied on the transaction.

*Datatype:* "Max35Text" on page 2079

### 36.1.17.41 SecuritiesTransactionType43Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1446

#### 36.1.17.41.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType25Code" on page 2038

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.



CodeName	Name	Definition
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 36.1.17.41.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.42 SecuritiesTransactionType44Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1446
Or}	Proprietary <Prtry>	[1..1]	±		1449

#### 36.1.17.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType26Code](#)" on page 2040

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities

CodeName	Name	Definition
		Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.

CodeName	Name	Definition
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

**36.1.17.42.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Securities transaction type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.43 SecuritiesTransactionType48Choice***Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1449
Or}	Proprietary <Prtry>	[1..1]	±		1452

**36.1.17.43.1 Code <Cd>***Presence:* [1..1]*Definition:* Securities transaction type expressed as an ISO 20022 code.*Datatype:* "[SecuritiesTransactionType27Code](#)" on page 2043

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment

CodeName	Name	Definition
		(subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

### 36.1.17.43.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.44 SecuritiesTransactionType47Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1452
Or}	Proprietary <Prtry>	[1..1]	±		1455

#### 36.1.17.44.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType23Code](#)" on page 2034

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations



CodeName	Name	Definition
		(repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.

CodeName	Name	Definition
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 36.1.17.44.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.45 SecuritiesTransactionType46Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1457

#### 36.1.17.45.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType22Code](#)" on page 2031

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.

CodeName	Name	Definition
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

### 36.1.17.45.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.46 SecuritiesTransactionType45Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1460

#### 36.1.17.46.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType24Code](#)" on page 2036

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party

CodeName	Name	Definition
		(message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 36.1.17.46.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.47 SecurityClassificationType2Choice

*Definition:* Choice between a CFI code and an other type of identification for the classification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1460
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1461

#### 36.1.17.47.1 CFI <CFI>

*Presence:* [1..1]



*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 2074

### 36.1.17.47.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Other type of classification of the financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "[GenericIdentification3](#)" on page 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1368
	Issuer <Issr>	[0..1]	Text		1368

### 36.1.17.48 SafekeepingPlaceFormat29Choice

*Definition:* Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1461
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1461
	Identification <Id>	[0..1]	Text		1462
Or	Country <Ctry>	[1..1]	CodeSet	C3	1462
Or	TypeAndIdentification <TpAndId>	[1..1]			1462
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1462
	Identification <Id>	[1..1]	IdentifierSet	C1	1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

#### 36.1.17.48.1 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		1461
	Identification <Id>	[0..1]	Text		1462

#### 36.1.17.48.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace3Code" on page 2025

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.

#### 36.1.17.48.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the place of safekeeping.

*Datatype:* "Max35Text" on page 2079

#### 36.1.17.48.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 1944

#### Constraints

- **Country**

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

#### 36.1.17.48.3 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		1462
	Identification <Id>	[1..1]	IdentifierSet	C1	1463

#### 36.1.17.48.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace1Code" on page 2025

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.

CodeName	Name	Definition
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.

**36.1.17.48.3.2 Identification <Id>***Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C1 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 2073**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.

**36.1.17.48.4 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 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1363
	Identification <Id>	[0..1]	Text		1363

**36.1.17.49 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		1463
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1464

**36.1.17.49.1 PageNumber <PgNb>***Presence:* [1..1]*Definition:* Page number.*Datatype:* "Max5NumericText" on page 2080

**36.1.17.49.2 LastPageIndicator <LastPgInd>***Presence:* [1..1]*Definition:* Indicates the last page.*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

**36.1.17.50 Reporting7Choice***Definition:* Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1464

**36.1.17.50.1 Code <Cd>***Presence:* [1..1]*Definition:* Third party reporting information expressed as an ISO 20022 code.*Datatype:* "[Reporting1Code](#)" on page 2021

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

**36.1.17.50.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Third party reporting information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.51 ProcessingPosition7Choice***Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1465
Or}	Proprietary <Prtry>	[1..1]	±		1465

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

**36.1.17.51.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "ProcessingPosition3Code" on page 2000

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

**36.1.17.51.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.52 Role6Choice**

*Definition:* Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1466
Or	Proprietary <Prtry>	[1..1]	±		1467
Or}	Text <Txt>	[1..1]	Text		1467

### 36.1.17.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Role of the party in the activity expressed as an ISO 20022 code.

*Datatype:* "InvestmentFundRole2Code" on page 1971

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or

CodeName	Name	Definition
		other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

### 36.1.17.52.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Role of the party in the activity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.52.3 Text <Txt>

*Presence:* [1..1]

*Definition:* Role of the party in the activity.

*Datatype:* "[Max350Text](#)" on page 2079

### 36.1.17.53 PurposeCode7Choice

*Definition:* Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1467
Or}	Proprietary <Prtry>	[1..1]	±		1468

#### 36.1.17.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities account purpose as an ISO 20022 code.

*Datatype:* "[SecuritiesAccountPurposeType1Code](#)" on page 2025

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

### 36.1.17.53.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities account purpose as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.54 Linkages40

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1468

#### 36.1.17.54.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.



**Reference <Ref>** contains one of the following elements (see "References47Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1362
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1363

### 36.1.17.55 RepurchaseType21Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1469
Or}	Proprietary <Prtry>	[1..1]	±		1469

#### 36.1.17.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "RepurchaseType8Code" on page 2023

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

#### 36.1.17.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.56 RevaluationIndicator3Choice

*Definition:* Choice of format for the revaluation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1470
Or}	Proprietary <Prtry>	[1..1]	±		1470

#### 36.1.17.56.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 36.1.17.56.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Revaluation information provided as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.57 ProcessingPosition9Choice

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1471
Or}	Proprietary <Prtry>	[1..1]	±		1471

### 36.1.17.57.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "ProcessingPosition5Code" on page 2001

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

### 36.1.17.57.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.58 ProcessingPosition8Choice

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 36.1.17.58.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "ProcessingPosition4Code" on page 2000

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

### 36.1.17.58.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.59 UnilateralSplit3Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1473

### 36.1.17.59.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType5Code" on page 2048

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

### 36.1.17.59.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.60 LinkageType3Choice

*Definition:* Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1473
Or}	Proprietary <Prtry>	[1..1]	±		1473

#### 36.1.17.60.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Linkage type expressed as an ISO 20022 code.

*Datatype:* "[LinkageType1Code](#)" on page 1972

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

#### 36.1.17.60.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Linkage type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.61 RepurchaseType22Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1475

#### 36.1.17.61.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType9Code](#)" on page 2023

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

**36.1.17.61.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Type of securities financing transaction process expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.62 SettlementStandingInstructionDatabase4Choice***Definition:* Choice of format for the standing settlement instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1475
Or}	Proprietary <Prtry>	[1..1]	±		1475

**36.1.17.62.1 Code <Cd>***Presence:* [1..1]*Definition:* Settlement standing instruction database expressed as an ISO 20022 code.*Datatype:* "[SettlementStandingInstructionDatabase1Code](#)" on page 2049

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

**36.1.17.62.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Settlement standing instruction database expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.63 DeliveryReturn3Choice

*Definition:* Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1476
Or}	Proprietary <Prtry>	[1..1]	±		1476

#### 36.1.17.63.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Delivery return expressed as an ISO 20022 code.

*Datatype:* "[DeliveryReturn1Code](#)" on page 1945

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

#### 36.1.17.63.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Delivery return expressed as a proprietary code.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.64 RegistrationReason5

*Definition:* Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	Text		1478

#### 36.1.17.64.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason of the holding status.

**Code <Cd>** contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1478

##### 36.1.17.64.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "[Registration2Code](#)" on page 2002

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.

CodeName	Name	Definition
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

#### 36.1.17.64.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.17.64.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.17.65 SecuritiesCertificate4

*Definition:* Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

##### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

##### 36.1.17.65.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "[Max35Text](#)" on page 2079

**36.1.17.65.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.*Datatype:* "Max35Text" on page 2079**36.1.17.65.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 2079**36.1.17.66 ModificationCancellationAllowed4Choice***Definition:* Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

**36.1.17.66.1 Indicator <Ind>***Presence:* [1..1]*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**36.1.17.66.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Modification, cancellation allowed information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.67 LetterOfGuarantee4Choice***Definition:* Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

### 36.1.17.67.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.67.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Letter of guarantee information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.68 AutomaticBorrowing7Choice

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1480
Or}	Proprietary <Prtry>	[1..1]	±		1481

### 36.1.17.68.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing2Code" on page 1932

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.

CodeName	Name	Definition
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

### 36.1.17.68.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.69 AutomaticBorrowing6Choice

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

#### 36.1.17.69.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "[AutoBorrowing1Code](#)" on page 1932

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

#### 36.1.17.69.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.70 Tracking4Choice

*Definition:* Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1482
Or}	Proprietary <Prtry>	[1..1]	±		1482

#### 36.1.17.70.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 36.1.17.70.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Tracking information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.71 TaxCapacityParty4Choice

*Definition:* Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.17.71.1 Code <Cd>***Presence:* [1..1]*Definition:* Party tax capacity expressed as an ISO 20022 code.*Datatype:* "TaxLiability1Code" on page 2059

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

**36.1.17.71.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Party tax capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.72 SettlementSystemMethod4Choice***Definition:* Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.17.72.1 Code <Cd>***Presence:* [1..1]*Definition:* Settlement system expressed as an ISO 20022 code.*Datatype:* "SettlementSystemMethod1Code" on page 2049

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.

CodeName	Name	Definition
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

### 36.1.17.72.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.73 SettlingCapacity7Choice

*Definition:* Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

#### 36.1.17.73.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as an ISO 20022 code.

*Datatype:* "[SettlingCapacity2Code](#)" on page 2058

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.



**36.1.17.73.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Settlement capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.74 Restriction5Choice***Definition:* Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.17.74.1 Code <Cd>***Presence:* [1..1]*Definition:* Restrictions expressed as an ISO 20022 code.*Datatype:* "[OwnershipLegalRestrictions1Code](#)" on page 1976

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

**36.1.17.74.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.75 RepurchaseType23Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1486
Or}	Proprietary <Prtry>	[1..1]	±		1486

#### 36.1.17.75.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType10Code](#)" on page 2022

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

#### 36.1.17.75.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.76 NettingEligibility4Choice

*Definition:* Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

#### 36.1.17.76.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 36.1.17.76.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Netting eligibility expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.77 FXStandingInstruction4Choice

*Definition:* Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 36.1.17.77.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the forex standing instruction in place should apply.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.77.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* FX Standing instruction information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.78 CentralCounterPartyEligibility4Choice

*Definition:* Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 36.1.17.78.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.78.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Central counterparty eligibility information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.79 BlockTrade4Choice

*Definition:* Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

#### 36.1.17.79.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Block parent or child information expressed as an ISO 20022 code.

*Datatype:* "[BlockTrade1Code](#)" on page 1933

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

#### 36.1.17.79.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Block parent or child information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.80 PriorityNumeric4Choice

*Definition:* Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

### 36.1.17.80.1 Numeric <Nmrc>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a number between 0001 and 9999.

*Datatype:* "Exact4NumericText" on page 2077

### 36.1.17.80.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a proprietary scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.81 HoldIndicator6

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

#### 36.1.17.81.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.17.81.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason of the registration status.

**Reason <Rsn>** contains the following elements (see "RegistrationReason5" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	Text		1478

### 36.1.17.82 Linkages41

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1491
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1491

#### 36.1.17.82.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction - for information only.

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition9Choice" on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1471
Or}	Proprietary <Prtry>	[1..1]	±		1471

#### 36.1.17.82.2 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 2079

### 36.1.17.83 TradeOriginator3Choice

*Definition:* Choice of format for the trading capacity of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1492
Or}	Proprietary <Prtry>	[1..1]	±		1492

**36.1.17.83.1 Code <Cd>***Presence:* [1..1]*Definition:* Trading party capacity expressed as an ISO 20022 code.*Datatype:* "OriginatorRole2Code" on page 1975

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini" exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

**36.1.17.83.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Trading party capacity expressed as a proprietary code.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.84 InvestorCapacity4Choice

*Definition:* Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1493
Or}	Proprietary <Prtry>	[1..1]	±		1493

#### 36.1.17.84.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor capacity expressed as an ISO 20022 code.

*Datatype:* "[Eligibility1Code](#)" on page 1948

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

#### 36.1.17.84.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.85 Reporting6Choice**

*Definition:* Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

**36.1.17.85.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Third party reporting information expressed as an ISO 20022 code.

*Datatype:* "Reporting2Code" on page 2022

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

**36.1.17.85.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Third party reporting information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.17.86 OpeningClosing3Choice**

*Definition:* Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.17.86.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Opening closing information expressed as an ISO 20022 code.

Datatype: "OpeningClosing1Code" on page 1975

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

### 36.1.17.86.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Opening closing information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.87 SecuritiesRTGS4Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

#### 36.1.17.87.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.17.87.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.88 RepurchaseType13Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

#### 36.1.17.88.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "RepurchaseType6Code" on page 2022

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

#### 36.1.17.88.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.89 Registration9Choice

*Definition:* Choice of format for the registration information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

### 36.1.17.89.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration1Code" on page 2001

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

### 36.1.17.89.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.90 BeneficialOwnership4Choice

*Definition:* Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 36.1.17.90.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether there is change of beneficial ownership.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.17.90.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Beneficial ownership information expressed a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.91 LegalFramework3Choice

*Definition:* Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1498
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 36.1.17.91.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal framework expressed as an ISO 20022 code.

*Datatype:* "[LegalFramework1Code](#)" on page 1972

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

#### 36.1.17.91.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal framework expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.92 UpdateType15Choice

*Definition:* Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

#### 36.1.17.92.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

*Datatype:* "StatementUpdateType1Code" on page 2059

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

#### 36.1.17.92.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.93 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	1499
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1500
	ExchangeRate <XchgRate>	[1..1]	Rate		1500
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1500

#### 36.1.17.93.1 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 1930

#### **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.

### **36.1.17.93.2 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 1930

#### **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.

### **36.1.17.93.3 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 2076

### **36.1.17.93.4 ResultingAmount <RsltgAmt>**

*Presence:* [1..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C1 "ActiveCurrency", C16 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1927

#### **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.

### 36.1.17.94 OptionStyle8Choice

*Definition:* Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1501
Or}	Proprietary <Prtry>	[1..1]	±		1501

#### 36.1.17.94.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style expressed as an ISO 20022 code.

*Datatype:* "OptionStyle2Code" on page 1975

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

#### 36.1.17.94.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.95 ClassificationType32Choice

*Definition:* Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1502
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1502

### 36.1.17.95.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* ISO 10962 Classification of Financial Instrument (CFI).

*Datatype:* "CFIOct2015Identifier" on page 2074

### 36.1.17.95.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

### 36.1.17.96 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		1502
Or}	Proprietary <Prtry>	[1..1]	±		1505

#### 36.1.17.96.1 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 1968

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

CodeName	Name	Definition
		31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period 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

CodeName	Name	Definition
		same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and 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

CodeName	Name	Definition
		same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

### 36.1.17.96.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.17.97 YieldedOrValueType1Choice

*Definition:* Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1506
Or}	ValueType <ValTp>	[1..1]	CodeSet		1506

#### 36.1.17.97.1 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 2075):

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

#### 36.1.17.97.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "[PriceValueType1Code](#)" on page 2000

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.

### 36.1.17.98 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		1507
	Envelope <Envlp>	[1..1]	(External Schema)		1507

**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.

**36.1.17.98.1 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 2079

**36.1.17.98.2 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.

**36.1.17.99 RateOrName1Choice**

*Definition:* Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1507
Or}	RateName <RateNm>	[1..1]	±		1508

**36.1.17.99.1 Rate <Rate>**

*Presence:* [1..1]

*Definition:* Pricing expressed as a rate.

*Impacted by:* C45 "SignRule"

**Rate <Rate>** contains the following elements (see "Rate2" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

**Constraints**

- **SignRule**

When Sign is present, rate must not be zero.

**36.1.17.99.2 RateName <RateNm>**

*Presence:* [1..1]

*Definition:* Pricing expressed as a rate name.

**RateName <RateNm>** contains the following elements (see ["RateName1"](#) on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

**36.1.17.100 NumberCount1Choice**

*Definition:* Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1508
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1508
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1509
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1509

**Constraints**

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**36.1.17.100.1 CurrentInstructionNumber <CurlInstrNb>**

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* ["Exact3NumericText"](#) on page 2077

**36.1.17.100.2 TotalNumber <TtlNb>**

*Presence:* [1..1]

*Definition:* Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

*Impacted by:* [C9 "CurrentInstructionNumberRule"](#), [C6 "BlockTradeGuideline"](#)



**TotalNumber <TtlNb>** contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1509
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1509

#### Constraints

- **BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### 36.1.17.100.2.1 CurrentInstructionNumber <CurlInstrNb>

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "Exact3NumericText" on page 2077

#### 36.1.17.100.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

*Presence:* [1..1]

*Definition:* Total number of settlement instructions that are linked together.

*Datatype:* "Exact3NumericText" on page 2077

#### 36.1.17.101 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		1509
Or}	Long <Lng>	[1..1]	Text		1510

#### 36.1.17.101.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 2077

**36.1.17.101.2 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 2077**36.1.18 Organisation Identification****36.1.18.1 OrganisationIdentification29***Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1510
	LEI <LEI>	[0..1]	IdentifierSet		1510
	Other <Othr>	[0..*]			1510
	Identification <Id>	[1..1]	Text		1511
	SchemeName <SchmeNm>	[0..1]			1511
{Or	Code <Cd>	[1..1]	CodeSet		1511
Or}	Proprietary <Prtry>	[1..1]	Text		1511
	Issuer </ssr>	[0..1]	Text		1511

**36.1.18.1.1 AnyBIC <AnyBIC>***Presence:* [0..1]*Definition:* Business identification code of the organisation.*Impacted by:* C1 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 2073**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.

**36.1.18.1.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 2075**36.1.18.1.3 Other <Othr>***Presence:* [0..\*]

**Definition:** Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1511
	SchemeName <SchmeNm>	[0..1]			1511
{Or	Code <Cd>	[1..1]	CodeSet		1511
Or}	Proprietary <Prtry>	[1..1]	Text		1511
	Issuer <Issr>	[0..1]	Text		1511

#### 36.1.18.1.3.1 Identification <Id>

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

**Definition:** Identification assigned by an institution.

**Datatype:** "Max35Text" on page 2079

#### 36.1.18.1.3.2 SchemeName <SchmeNm>

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

**Definition:** Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1511
Or}	Proprietary <Prtry>	[1..1]	Text		1511

#### 36.1.18.1.3.2.1 Code <Cd>

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

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Datatype:** "ExternalOrganisationIdentification1Code" on page 1952

#### 36.1.18.1.3.2.2 Proprietary <Prtry>

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

**Definition:** Name of the identification scheme, in a free text form.

**Datatype:** "Max35Text" on page 2079

#### 36.1.18.1.3.3 Issuer <Issr>

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

**Definition:** Entity that assigns the identification.

**Datatype:** "Max35Text" on page 2079

### 36.1.18.2 OrganisationIdentification31

*Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1512
	Other <Othr>	[0..*]			1512
	Identification <Id>	[1..1]	Text		1513
	SchemeName <SchmeNm>	[0..1]			1513
{Or	Code <Cd>	[1..1]	CodeSet		1513
Or}	Proprietary <Prtry>	[1..1]	Text		1513
	Issuer <Issr>	[0..1]	Text		1513

#### 36.1.18.2.1 AnyBIC <AnyBIC>

*Presence:* [0..1]

*Definition:* Code allocated to an institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

#### 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.

#### 36.1.18.2.2 Other <Othr>

*Presence:* [0..\*]

*Definition:* Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1513
	SchemeName <SchmeNm>	[0..1]			1513
{Or	Code <Cd>	[1..1]	CodeSet		1513
Or}	Proprietary <Prtry>	[1..1]	Text		1513
	Issuer <Issr>	[0..1]	Text		1513

**36.1.18.2.2.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification assigned by an institution.*Datatype:* "Max35Text" on page 2079**36.1.18.2.2.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following  
**OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1513
Or}	Proprietary <Prtry>	[1..1]	Text		1513

**36.1.18.2.2.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalOrganisationIdentification1Code" on page 1952**36.1.18.2.2.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 2079**36.1.18.2.2.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 2079**36.1.19 Party Identification****36.1.19.1 PartyIdentification15**

*Definition:* Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	1514
	Identification <Id>	[1..1]	Text		1514

**36.1.19.1.1 Country <Ctry>***Presence:* [0..1]*Definition:* Country in which the organisation is registered.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1944**Constraints**

- **Country**

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

**36.1.19.1.2 Identification <Id>***Presence:* [1..1]*Definition:* Description of an organisation.*Datatype:* "Max35Text" on page 2079**36.1.19.2 Counterparty15Choice***Definition:* Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1514
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1515

**36.1.19.2.1 Seller <Sellr>***Presence:* [1..1]*Definition:* Party that sells goods or services, or a financial instrument.

*Impacted by:* C54 "SafekeepingAccountOrBlockchainAddress1Rule", C58 "SafekeepingAccountOrBlockchainAddress2Rule"

**Seller <Sellr>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.19.2.2 Buyer <Buyr>

*Presence:* [1..1]

*Definition:* Party that buys goods or services, or a financial instrument.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Buyer <Buyr>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

### 36.1.19.3 PartyIdentificationAndAccount199

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1517
	LEI <LEI>	[0..1]	IdentifierSet		1517
	AlternateIdentification <AltrnId>	[0..1]	±		1517
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1518
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1518
	ProcessingDate <PrcgDt>	[0..1]	±		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1518



**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

**36.1.19.3.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

**36.1.19.3.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal Entity Identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 2075

**36.1.19.3.3 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrnId>	[1..1]	Text		1559

**36.1.19.3.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount22](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	Type <Tp>	[0..1]	±		1195
	Name <Nm>	[0..1]	Text		1195

**36.1.19.3.5 BlockchainAddressOrWallet <BlickChainAdrOrWilt>***Presence:* [0..1]*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

**36.1.19.3.6 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date/time at which the instruction was processed by the specified party.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.19.3.7 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[Max35Text](#)" on page 2079**36.1.19.3.8 AdditionalInformation <AddtlInf>***Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* C7 "AdditionalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560
	RegistrationDetails <RegnDtls>	[0..1]	Text		1561

#### Constraints

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 36.1.19.4 PartyIdentificationAndAccount198

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1520
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1520
	ProcessingIdentification <PrctlId>	[0..1]	Text		1520
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1521

#### 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

**36.1.19.4.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the party.**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

**36.1.19.4.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "[LEIIdentifier](#)" on page 2075**36.1.19.4.3 AlternatIdentification <AltrnId>***Presence:* [0..1]*Definition:* Alternate identification for a party.**AlternatIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternatIdentification <AltrnId>	[1..1]	Text		1559

**36.1.19.4.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.*Datatype:* "[Max35Text](#)" on page 2079**36.1.19.4.5 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.*Datatype:* "[Max140Text](#)" on page 2078**36.1.19.4.6 ProcessingIdentification <PrcgId>***Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 2079

### 36.1.19.4.7 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C7 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560
	RegistrationDetails <RegnDtls>	[0..1]	Text		1561

#### Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 36.1.19.5 PartyIdentificationAndAccount197

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522
	AlternateIdentification <AltrnId>	[0..1]	±		1522
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1522
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1523
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1523
	ProcessingIdentification <PrccgId>	[0..1]	Text		1523
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1523

#### Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality 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

### 36.1.19.5.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

### 36.1.19.5.2 LEI <LEI>

*Presence:* [0..1]

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

*Datatype:* "[LEIIdentifier](#)" on page 2075

### 36.1.19.5.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrnId>	[1..1]	Text		1559

### 36.1.19.5.4 Nationality <Ntlty>

*Presence:* [0..1]

*Definition:* Nationality of the investor or country of incorporation (for a company).

*Impacted by:* [C3 "Country"](#)

*Datatype:* "CountryCode" on page 1944

#### Constraints

- **Country**

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

#### 36.1.19.5.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

*Datatype:* "Max35Text" on page 2079

#### 36.1.19.5.6 BlockchainAddressOrWallet <BlckChainAdrOrWllet>

*Presence:* [0..1]

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

*Datatype:* "Max140Text" on page 2078

#### 36.1.19.5.7 ProcessingIdentification <Prcgld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 2079

#### 36.1.19.5.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C7 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <Dclrtndtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560
	RegistrationDetails <RegnDtls>	[0..1]	Text		1561

#### Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

#### 36.1.19.6 PartyIdentificationAndAccount196

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

**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

**36.1.19.6.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

**36.1.19.6.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal Entity Identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 2075



**36.1.19.6.3 Alternateldidentification <Altrnld>***Presence:* [0..1]*Definition:* Alternate identification for a party.**Alternateldidentification <Altrnld>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	Alternateldidentification <Altrnld>	[1..1]	Text		1559

**36.1.19.6.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

**36.1.19.6.5 BlockChainAddressOrWallet <BlckChainAdrOrWllet>***Presence:* [0..1]*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.**BlockChainAddressOrWallet <BlckChainAdrOrWllet>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

**36.1.19.6.6 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date/time at which the instruction was processed by the specified party.

**ProcessingDate <PrcgDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.19.6.7 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* ["Max35Text"](#) on page 2079

### 36.1.19.6.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C7 "AdditionalDetailsGuideline"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see ["PartyTextInformation1"](#) on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560
	RegistrationDetails <RegnDtls>	[0..1]	Text		1561

#### Constraints

- AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 36.1.19.7 PartyIdentificationAndAccount195

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1528
	ProcessingIdentification <PrcgId>	[0..1]	Text		1528

**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

**36.1.19.7.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

**36.1.19.7.2 LEI <LEI>**

*Presence:* [0..1]

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

*Datatype:* "[LEIIdentifier](#)" on page 2075

**36.1.19.7.3 SafekeepingAccount <SfkpgAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

**36.1.19.7.4 BlockchainAddressOrWallet <BlickChainAdrOrWllt>***Presence:* [0..1]*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.**BlockchainAddressOrWallet <BlickChainAdrOrWllt>** contains the following elements (see "BlockchainAddressWallet3" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

**36.1.19.7.5 ProcessingIdentification <Prcgld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "Max35Text" on page 2079**36.1.19.8 Intermediary44***Definition:* Party that provides services to investors relating to financial products (Investment Funds).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	Role <Role>	[0..1]	±		1528
	Account <Acct>	[0..1]	±		1529

**36.1.19.8.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier of the intermediary.**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

**36.1.19.8.2 Role <Role>***Presence:* [0..1]*Definition:* Function performed by the intermediary (investment funds).

**Role <Role>** contains one of the following elements (see "Role6Choice" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1466
Or	Proprietary <Prtry>	[1..1]	±		1467
Or}	Text <Txt>	[1..1]	Text		1467

### 36.1.19.8.3 Account <Acct>

*Presence:* [0..1]

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

**Account <Acct>** contains the following elements (see "Account29" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1191
	AccountServicer <AcctSvcr>	[0..1]	±		1191

### 36.1.19.9 Party38Choice

*Definition:* Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1529
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1530

#### 36.1.19.9.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "OrganisationIdentification29" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1510
	LEI <LEI>	[0..1]	IdentifierSet		1510
	Other <Othr>	[0..*]			1510
	Identification </d>	[1..1]	Text		1511
	SchemeName <SchmeNm>	[0..1]			1511
{Or	Code <Cd>	[1..1]	CodeSet		1511
Or}	Proprietary <Prtry>	[1..1]	Text		1511
	Issuer </ssr>	[0..1]	Text		1511

### 36.1.19.9.2 PrivateIdentification <PrvtId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person, for example a passport.

**PrivateIdentification <PrvtId>** contains the following elements (see "PersonIdentification13" on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1561
	BirthDate <BirthDt>	[1..1]	Date		1561
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1562
	CityOfBirth <CityOfBirth>	[1..1]	Text		1562
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1562
	Other <Othr>	[0..*]			1562
	Identification </d>	[1..1]	Text		1562
	SchemeName <SchmeNm>	[0..1]			1563
{Or	Code <Cd>	[1..1]	CodeSet		1563
Or}	Proprietary <Prtry>	[1..1]	Text		1563
	Issuer </ssr>	[0..1]	Text		1563

### 36.1.19.10 CashParties36

*Definition:* Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1531
	DebtorAgent <DbtrAgt>	[0..1]	±		1531
	Creditor <Cdtr>	[0..1]	±		1532
	CreditorAgent <CdtrAgt>	[0..1]	±		1532
	Intermediary <Intrmy>	[0..1]	±		1533

### 36.1.19.10.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrnId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

### 36.1.19.10.2 DebtorAgent <DbtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the debtor.

**DebtorAgent <DbtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrnId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

### 36.1.19.10.3 Creditor <Cdtr>

*Presence:* [0..1]

*Definition:* Party to which an amount of money is due.

**Creditor <Cdtr>** contains the following elements (see "PartyIdentificationAndAccount164" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrnId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

### 36.1.19.10.4 CreditorAgent <CdtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the creditor.



**CreditorAgent <CdtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrnId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

### 36.1.19.10.5 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Financial institution through which the transaction must pass to reach the account with institution.

**Intermediary <Intrmy>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrnId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

**36.1.19.11 PartyIdentificationAndAccount165**

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1534
	LEI <LEI>	[0..1]	IdentifierSet		1534
	AlternateIdentification <AltrId>	[0..1]	±		1534
	ProcessingIdentification <PrcgId>	[0..1]	Text		1534
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1535

**36.1.19.11.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

**36.1.19.11.2 LEI <LEI>**

*Presence:* [0..1]

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

*Datatype:* "[LEIIdentifier](#)" on page 2075

**36.1.19.11.3 AlternateIdentification <AltrId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrId>	[1..1]	Text		1559

**36.1.19.11.4 ProcessingIdentification <PrcgId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 2079

### 36.1.19.11.5 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C7 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560
	RegistrationDetails <RegnDtls>	[0..1]	Text		1561

#### Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 36.1.19.12 PartyIdentificationAndAccount164

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1535
	LEI <LEI>	[0..1]	IdentifierSet		1536
	AlternateIdentification <AltrnId>	[0..1]	±		1536
	CashAccount <CshAcct>	[0..1]	±		1536
	ChargesAccount <ChrgsAcct>	[0..1]	±		1536
	CommissionAccount <ComssnAcct>	[0..1]	±		1537
	TaxAccount <TaxAcct>	[0..1]	±		1537
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1537

#### 36.1.19.12.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

### 36.1.19.12.2 LEI <LEI>

*Presence:* [0..1]

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

*Datatype:* "[LEIIdentifier](#)" on page 2075

### 36.1.19.12.3 AlternateIdentification <AltrId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrId>	[1..1]	Text		1559

### 36.1.19.12.4 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 36.1.19.12.5 ChargesAccount <ChrgsAcct>

*Presence:* [0..1]

*Definition:* Account to be used for charges/fees if different from the account for payment.

**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 36.1.19.12.6 CommissionAccount <ComssnAcct>

*Presence:* [0..1]

*Definition:* Account to be used for commission if different from the account for payment.

**CommissionAccount <ComssnAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 36.1.19.12.7 TaxAccount <TaxAcct>

*Presence:* [0..1]

*Definition:* Account to be used for taxes if different from the account for payment.

**TaxAccount <TaxAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 36.1.19.12.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C5 "AdditionalDetailsRule"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation2](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**36.1.19.13 PartyIdentificationAndAccount171**

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1538
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539
	LEI <LEI>	[0..1]	IdentifierSet		1539
	AlternateIdentification <AltrnId>	[0..1]	±		1539
	CashAccount <CshAcct>	[0..1]	±		1540
	ChargesAccount <ChrgsAcct>	[0..1]	±		1540
	CommissionAccount <ComssnAcct>	[0..1]	±		1540
	TaxAccount <TaxAcct>	[0..1]	±		1540
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1541

**36.1.19.13.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification133Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1538
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1539
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1539

**36.1.19.13.1.1 BICFI <BICFI>**

*Presence:* [1..1]

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

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 2073

**Constraints**

- **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**36.1.19.13.1.2 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

**36.1.19.13.1.3 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

**36.1.19.13.2 LEI <LEI>**

*Presence:* [0..1]

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

*Datatype:* "[LEIIdentifier](#)" on page 2075

**36.1.19.13.3 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrnId>	[1..1]	Text		1559

#### 36.1.19.13.4 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 36.1.19.13.5 ChargesAccount <ChrgsAcct>

*Presence:* [0..1]

*Definition:* Account to be used for charges/fees if different from the account for payment.

**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 36.1.19.13.6 CommissionAccount <ComssnAcct>

*Presence:* [0..1]

*Definition:* Account to be used for commission if different from the account for payment.

**CommissionAccount <ComssnAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 36.1.19.13.7 TaxAccount <TaxAcct>

*Presence:* [0..1]



*Definition:* Account to be used for taxes if different from the account for payment.

**TaxAccount <TaxAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 36.1.19.13.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* C5 "AdditionalDetailsRule"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation2" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### 36.1.19.14 PartyIdentification149

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543
	LEI <LEI>	[0..1]	IdentifierSet		1543

#### 36.1.19.14.1 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	C1	1542
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1542
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1542
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1543

#### 36.1.19.14.1.1 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:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

#### 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.

#### 36.1.19.14.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

#### 36.1.19.14.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see ["NameAndAddress5"](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

#### 36.1.19.14.1.4 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:* C3 "Country"

*Datatype:* ["CountryCode"](#) on page 1944

##### Constraints

- **Country**

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

#### 36.1.19.14.2 LEI <LEI>

*Presence:* [0..1]

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

*Datatype:* ["LEIIdentifier"](#) on page 2075

#### 36.1.19.15 PartyIdentification148

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1543
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1544
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1544
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1544
	LEI <LEI>	[0..1]	IdentifierSet		1545
	ProcessingIdentification <PrctlId>	[0..1]	Text		1545

#### 36.1.19.15.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1544
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1544
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1544

#### 36.1.19.15.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

##### 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.

#### 36.1.19.15.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

#### 36.1.19.15.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 1944

**Constraints**

- **Country**

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

**36.1.19.15.2 LEI <LEI>**

*Presence:* [0..1]

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

*Datatype:* "LEIIdentifier" on page 2075

**36.1.19.15.3 ProcessingIdentification <PrcgId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 2079

**36.1.19.16 PartyIdentification146**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1545
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1546
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1546
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1546
	LEI <LEI>	[0..1]	IdentifierSet		1546
	AlternateIdentification <AltrnId>	[0..1]	±		1546
	ProcessingDate <PrcgDt>	[0..1]	±		1547
	ProcessingIdentification <PrcgId>	[0..1]	Text		1547
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1547

**36.1.19.16.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1546
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1546
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1546

**36.1.19.16.1.1 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C1 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 2073**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.

**36.1.19.16.1.2 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

**36.1.19.16.1.3 Country <Ctry>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1944**Constraints**

- **Country**

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

**36.1.19.16.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 2075**36.1.19.16.3 AlternateIdentification <AltrId>***Presence:* [0..1]*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrnId>	[1..1]	Text		1559

#### 36.1.19.16.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the instruction was processed by the specified party.

**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.19.16.5 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "[Max35Text](#)" on page 2079

#### 36.1.19.16.6 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C7 "AdditionalDetailsGuideline"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation1](#)" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		1560
	RegistrationDetails <RegnDtIs>	[0..1]	Text		1561

**Constraints**

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**36.1.19.17 PartyIdentification144**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

**36.1.19.17.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification127Choice](#)" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

**36.1.19.17.2 LEI <LEI>**

*Presence:* [0..1]

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

*Datatype:* "[LEIIdentifier](#)" on page 2075

**36.1.19.18 Pledgee3**

*Definition:* Identifies the entity to which the financial instruments are pledged.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1549
{Or	TypeAndIdentification <TpAndId>	[1..1]			1549
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550
Or	Identification <Id>	[1..1]			1550
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	LEI <LEI>	[0..1]	IdentifierSet		1551

### Constraints

- PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

### 36.1.19.18.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**PledgeeTypeAndIdentification <PldgeeTpAndId>** contains one of the following **PledgeeFormat5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1549
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550
Or	Identification <Id>	[1..1]			1550
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551

### 36.1.19.18.1.1 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

**TypeAndIdentification <TpAndId>** contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C1	1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1550

#### 36.1.19.18.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

##### 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.

#### 36.1.19.18.1.1.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 1999

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

#### 36.1.19.18.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

**Identification <Id>** contains the following **PledgeeTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1550
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1551

#### 36.1.19.18.1.2.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the entity to which the financial instruments are pledged.

*Datatype:* "Max35Text" on page 2079

### 36.1.19.18.1.2.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 1999

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

### 36.1.19.18.1.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification80" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1364
	Identification <Id>	[0..1]	Text		1365

### 36.1.19.18.2 LEI <LEI>

*Presence:* [0..1]

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

*Datatype:* "LEIIdentifier" on page 2075

### 36.1.19.19 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	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

### 36.1.19.19.1 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:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

#### 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.

#### 36.1.19.19.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

#### 36.1.19.19.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

#### 36.1.19.20 PartyIdentification127Choice

*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1552
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1553

#### 36.1.19.20.1 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:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

#### 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.

### 36.1.19.20.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

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

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1366

### 36.1.19.21 PartyIdentification125Choice

*Definition:* Choice of formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1553
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		1554
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1554

#### 36.1.19.21.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as a BIC.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 2073

**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.

**36.1.19.21.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to the party using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification1](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1327
	SchemeName <SchmeNm>	[0..1]	Text		1327
	Issuer <Issr>	[0..1]	Text		1327

**36.1.19.21.3 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Name and address of the party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

**36.1.19.22 PartyIdentification139**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1554
	LEI <LEI>	[0..1]	IdentifierSet		1555

**36.1.19.22.1 Party <Pty>**

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Party <Pty>** contains one of the following elements (see "PartyIdentification125Choice" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1553
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1554
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1554

### 36.1.19.22.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for the party.

*Datatype:* "LEIIdentifier" on page 2075

### 36.1.19.23 PartyIdentification136

*Definition:* Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1555
	LEI <LEI>	[0..1]	IdentifierSet		1555

#### 36.1.19.23.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification120Choice" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1551
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1552
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1552

#### 36.1.19.23.2 LEI <LEI>

*Presence:* [0..1]

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

*Datatype:* "LEIIdentifier" on page 2075

### 36.1.19.24 PartyIdentification135

*Definition:* Specifies the identification of a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1556
	PostalAddress <PstlAdr>	[0..1]	±		1556
	Identification <Id>	[0..1]	±		1557
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1557
	ContactDetails <CtctDtls>	[0..1]	±		1558

#### 36.1.19.24.1 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 2078

#### 36.1.19.24.2 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.



**PostalAddress <PstIAdr>** contains the following elements (see "[PostalAddress24](#)" on page 1567 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1569
	Department <Dept>	[0..1]	Text		1569
	SubDepartment <SubDept>	[0..1]	Text		1569
	StreetName <StrtNm>	[0..1]	Text		1569
	BuildingNumber <BldgNb>	[0..1]	Text		1569
	BuildingName <BldgNm>	[0..1]	Text		1570
	Floor <Flr>	[0..1]	Text		1570
	PostBox <PstBx>	[0..1]	Text		1570
	Room <Room>	[0..1]	Text		1570
	PostCode <PstCd>	[0..1]	Text		1570
	TownName <TwnNm>	[0..1]	Text		1570
	TownLocationName <TwnLctnNm>	[0..1]	Text		1570
	DistrictName <DstrctNm>	[0..1]	Text		1570
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1571
	Country <Ctry>	[0..1]	CodeSet	C3	1571
	AddressLine <AdrLine>	[0..7]	Text		1571

### 36.1.19.24.3 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of a party.

**Identification <Id>** contains one of the following elements (see "[Party38Choice](#)" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1529
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1530

### 36.1.19.24.4 CountryOfResidence <CtryOfRes>

*Presence:* [0..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:* C3 "Country"

*Datatype:* "CountryCode" on page 1944

#### Constraints

- **Country**

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

### 36.1.19.24.5 ContactDetails <CtctDtls>

*Presence:* [0..1]

*Definition:* Set of elements used to indicate how to contact the party.

**ContactDetails <CtctDtls>** contains the following elements (see "Contact4" on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1564
	Name <Nm>	[0..1]	Text		1564
	PhoneNumber <PhneNb>	[0..1]	Text		1564
	MobileNumber <MobNb>	[0..1]	Text		1565
	FaxNumber <FaxNb>	[0..1]	Text		1565
	EmailAddress <EmailAdr>	[0..1]	Text		1565
	EmailPurpose <EmailPurp>	[0..1]	Text		1565
	JobTitle <JobTitl>	[0..1]	Text		1565
	Responsibility <Rspnsblty>	[0..1]	Text		1565
	Department <Dept>	[0..1]	Text		1565
	Other <Othr>	[0..*]			1565
	ChannelType <ChanlTp>	[1..1]	Text		1566
	Identification <Id>	[0..1]	Text		1566
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1566

### 36.1.19.25 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]	±		1559
	Country <Ctry>	[1..1]	CodeSet	C3	1559
	AlternateIdentification <AltrnId>	[1..1]	Text		1559

**36.1.19.25.1 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 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1364

**36.1.19.25.2 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:* [C3 "Country"](#)*Datatype:* ["CountryCode"](#) on page 1944**Constraints**

- Country**

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

**36.1.19.25.3 Alternateldentification <Altrnld>***Presence:* [1..1]*Definition:* Alternate identification for a party.*Datatype:* ["Max35Text"](#) on page 2079**36.1.19.26 PartyTextInformation2***Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**36.1.19.26.1 DeclarationDetails <Dclrtndtls>**

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "Max350Text" on page 2079

**36.1.19.26.2 PartyContactDetails <PtyCtctDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "Max140Text" on page 2078

**36.1.19.27 PartyTextInformation1**

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <Dclrtndtls>	[0..1]	Text		1560
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1560
	RegistrationDetails <Regndtls>	[0..1]	Text		1561

**Constraints**

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**36.1.19.27.1 DeclarationDetails <Dclrtndtls>**

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "Max350Text" on page 2079

**36.1.19.27.2 PartyContactDetails <PtyCtctDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "Max140Text" on page 2078

**36.1.19.27.3 RegistrationDetails <RegnDtls>***Presence:* [0..1]*Definition:* Provides information required for the registration.*Datatype:* "Max350Text" on page 2079**36.1.20 Person Identification****36.1.20.1 PersonIdentification13***Definition:* Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1561
	BirthDate <BirthDt>	[1..1]	Date		1561
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1562
	CityOfBirth <CityOfBirth>	[1..1]	Text		1562
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1562
	Other <Othr>	[0..*]			1562
	Identification <Id>	[1..1]	Text		1562
	SchemeName <SchmeNm>	[0..1]			1563
{Or	Code <Cd>	[1..1]	CodeSet		1563
Or}	Proprietary <Prtry>	[1..1]	Text		1563
	Issuer <Issr>	[0..1]	Text		1563

**36.1.20.1.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>***Presence:* [0..1]*Definition:* Date and place of birth of a person.**DateAndPlaceOfBirth <DtAndPlcOfBirth>** contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BirthDate <BirthDt>	[1..1]	Date		1561
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1562
	CityOfBirth <CityOfBirth>	[1..1]	Text		1562
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1562

**36.1.20.1.1.1 BirthDate <BirthDt>***Presence:* [1..1]*Definition:* Date on which a person is born.

*Datatype:* "ISODate" on page 2072

#### 36.1.20.1.1.2 ProvinceOfBirth <PrvcOfBirth>

*Presence:* [0..1]

*Definition:* Province where a person was born.

*Datatype:* "Max35Text" on page 2079

#### 36.1.20.1.1.3 CityOfBirth <CityOfBirth>

*Presence:* [1..1]

*Definition:* City where a person was born.

*Datatype:* "Max35Text" on page 2079

#### 36.1.20.1.1.4 CountryOfBirth <CtryOfBirth>

*Presence:* [1..1]

*Definition:* Country where a person was born.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 1944

#### Constraints

- **Country**

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

#### 36.1.20.1.2 Other <Othr>

*Presence:* [0..\*]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1562
	SchemeName <SchmeNm>	[0..1]			1563
{Or	Code <Cd>	[1..1]	CodeSet		1563
Or}	Proprietary <Prtry>	[1..1]	Text		1563
	Issuer <Issr>	[0..1]	Text		1563

#### 36.1.20.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 2079

**36.1.20.1.2.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following  
**PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1563
Or}	Proprietary <Prtry>	[1..1]	Text		1563

**36.1.20.1.2.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalPersonIdentification1Code" on page 1952**36.1.20.1.2.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 2079**36.1.20.1.2.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 2079**36.1.20.2 Contact4***Definition:* Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1564
	Name <Nm>	[0..1]	Text		1564
	PhoneNumber <PhneNb>	[0..1]	Text		1564
	MobileNumber <MobNb>	[0..1]	Text		1565
	FaxNumber <FaxNb>	[0..1]	Text		1565
	EmailAddress <EmailAdr>	[0..1]	Text		1565
	EmailPurpose <EmailPurp>	[0..1]	Text		1565
	JobTitle <JobTitl>	[0..1]	Text		1565
	Responsibility <Rspnsblty>	[0..1]	Text		1565
	Department <Dept>	[0..1]	Text		1565
	Other <Othr>	[0..*]			1565
	ChannelType <ChanlTp>	[1..1]	Text		1566
	Identification <Id>	[0..1]	Text		1566
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1566

#### 36.1.20.2.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* "NamePrefix2Code" on page 1974

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

#### 36.1.20.2.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 2078

#### 36.1.20.2.3 PhoneNumber <PhneNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.



*Datatype:* "PhoneNumber" on page 2081

#### **36.1.20.2.4 MobileNumber <MobNb>**

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 2081

#### **36.1.20.2.5 FaxNumber <FaxNb>**

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 2081

#### **36.1.20.2.6 EmailAddress <EmailAdr>**

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max2048Text" on page 2078

#### **36.1.20.2.7 EmailPurpose <EmailPurp>**

*Presence:* [0..1]

*Definition:* Purpose for which an email address may be used.

*Datatype:* "Max35Text" on page 2079

#### **36.1.20.2.8 JobTitle <JobTitl>**

*Presence:* [0..1]

*Definition:* Title of the function.

*Datatype:* "Max35Text" on page 2079

#### **36.1.20.2.9 Responsibility <Rspnsblty>**

*Presence:* [0..1]

*Definition:* Role of a person in an organisation.

*Datatype:* "Max35Text" on page 2079

#### **36.1.20.2.10 Department <Dept>**

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 2080

#### **36.1.20.2.11 Other <Othr>**

*Presence:* [0..\*]

*Definition:* Contact details in another form.

**Other <Othr>** contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanITp>	[1..1]	Text		1566
	Identification <Id>	[0..1]	Text		1566

#### 36.1.20.2.11.1 ChannelType <ChanITp>

*Presence:* [1..1]

*Definition:* Method used to contact the financial institution's contact for the specific tax region.

*Datatype:* "Max4Text" on page 2079

#### 36.1.20.2.11.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Communication value such as phone number or email address.

*Datatype:* "Max128Text" on page 2078

#### 36.1.20.2.12 PreferredMethod <PrefrdMtd>

*Presence:* [0..1]

*Definition:* Preferred method used to reach the contact.

*Datatype:* "PreferredContactMethod1Code" on page 1999

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

## 36.1.21 Postal Address

### 36.1.21.1 NameAndAddress5

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1567
	Address <Adr>	[0..1]	±		1567

**36.1.21.1.1 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 2079**36.1.21.1.2 Address <Adr>***Presence:* [0..1]*Definition:* Postal address of the party.**Address <Adr>** contains the following elements (see "PostalAddress1" on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1571
	AddressLine <AdrLine>	[0..5]	Text		1572
	StreetName <StrtNm>	[0..1]	Text		1572
	BuildingNumber <BldgNb>	[0..1]	Text		1572
	PostCode <PstCd>	[0..1]	Text		1572
	TownName <TwnNm>	[0..1]	Text		1572
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1572
	Country <Ctry>	[1..1]	CodeSet	C3	1573

**36.1.21.2 PostalAddress24***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]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1569
	Department <Dept>	[0..1]	Text		1569
	SubDepartment <SubDept>	[0..1]	Text		1569
	StreetName <StrtNm>	[0..1]	Text		1569
	BuildingNumber <BldgNb>	[0..1]	Text		1569
	BuildingName <BldgNm>	[0..1]	Text		1570
	Floor <Flr>	[0..1]	Text		1570
	PostBox <PstBx>	[0..1]	Text		1570
	Room <Room>	[0..1]	Text		1570
	PostCode <PstCd>	[0..1]	Text		1570
	TownName <TwnNm>	[0..1]	Text		1570
	TownLocationName <TwnLctnNm>	[0..1]	Text		1570
	DistrictName <DstrctNm>	[0..1]	Text		1570
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1571
	Country <Ctry>	[0..1]	CodeSet	C3	1571
	AddressLine <AdrLine>	[0..7]	Text		1571

### 36.1.21.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

**AddressType <AdrTp>** contains one of the following **AddressType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1569

#### 36.1.21.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of address expressed as a code.

*Datatype:* "AddressType2Code" on page 1931

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
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.

#### 36.1.21.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of address expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.21.2.2 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "[Max70Text](#)" on page 2080

#### 36.1.21.2.3 SubDepartment <SubDept>

*Presence:* [0..1]

*Definition:* Identification of a sub-division of a large organisation or building.

*Datatype:* "[Max70Text](#)" on page 2080

#### 36.1.21.2.4 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "[Max70Text](#)" on page 2080

#### 36.1.21.2.5 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "[Max16Text](#)" on page 2078

**36.1.21.2.6 BuildingName <BldgNm>**

*Presence:* [0..1]

*Definition:* Name of the building or house.

*Datatype:* "Max35Text" on page 2079

**36.1.21.2.7 Floor <Flr>**

*Presence:* [0..1]

*Definition:* Floor or storey within a building.

*Datatype:* "Max70Text" on page 2080

**36.1.21.2.8 PostBox <PstBx>**

*Presence:* [0..1]

*Definition:* Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

*Datatype:* "Max16Text" on page 2078

**36.1.21.2.9 Room <Room>**

*Presence:* [0..1]

*Definition:* Building room number.

*Datatype:* "Max70Text" on page 2080

**36.1.21.2.10 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 2078

**36.1.21.2.11 TownName <TwnNm>**

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 2079

**36.1.21.2.12 TownLocationName <TwnLctnNm>**

*Presence:* [0..1]

*Definition:* Specific location name within the town.

*Datatype:* "Max35Text" on page 2079

**36.1.21.2.13 DistrictName <DstrctNm>**

*Presence:* [0..1]

*Definition:* Identifies a subdivision within a country sub-division.

*Datatype:* "Max35Text" on page 2079

**36.1.21.2.14 CountrySubDivision <CtrySubDvsn>***Presence:* [0..1]*Definition:* Identifies a subdivision of a country such as state, region, county.*Datatype:* "Max35Text" on page 2079**36.1.21.2.15 Country <Ctry>***Presence:* [0..1]*Definition:* Nation with its own government.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1944**Constraints**

- **Country**

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

**36.1.21.2.16 AddressLine <AdrLine>***Presence:* [0..7]*Definition:* Information that locates and identifies a specific address, as defined by postal services, presented in free format text.*Datatype:* "Max70Text" on page 2080**36.1.21.3 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		1571
	AddressLine <AdrLine>	[0..5]	Text		1572
	StreetName <StrtNm>	[0..1]	Text		1572
	BuildingNumber <BldgNb>	[0..1]	Text		1572
	PostCode <PstCd>	[0..1]	Text		1572
	TownName <TwnNm>	[0..1]	Text		1572
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1572
	Country <Ctry>	[1..1]	CodeSet	C3	1573

**36.1.21.3.1 AddressType <AdrTp>***Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* "AddressType2Code" on page 1931

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.

### 36.1.21.3.2 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 2080

### 36.1.21.3.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 2080

### 36.1.21.3.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 2078

### 36.1.21.3.5 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 2078

### 36.1.21.3.6 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 2079

### 36.1.21.3.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 2079



**36.1.21.3.8 Country <Ctry>***Presence:* [1..1]*Definition:* Nation with its own government.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1944**Constraints**

- **Country**

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

**36.1.22 Price****36.1.22.1 TypeOfPrice29Choice***Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

**36.1.22.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Type of price expressed as an ISO 20022 code.*Datatype:* "TypeOfPrice14Code" on page 2062

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

**36.1.22.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.22.2 Price10***Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1574
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574
	Value <Val>	[1..1]	±		1575

### 36.1.22.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following **YieldedOrValueType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1574
Or}	ValueType <ValTp>	[1..1]	CodeSet		1574

#### 36.1.22.2.1.1 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 2075):

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

#### 36.1.22.2.1.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType12Code" on page 1999

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.
PARV	Par	Price is the face amount.
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.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

**36.1.22.2.2 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 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1582
Or}	Amount <Amt>	[1..1]	Amount	C2	1583

**36.1.22.3 PriceInformation21***Definition:* Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1575
	ValueType <ValTp>	[1..1]	±		1575
	Value <Val>	[1..1]	±		1576
	SourceOfPrice <SrcOfPric>	[0..1]	±		1576
	QuotationDate <QtnDt>	[0..1]	±		1576

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**36.1.22.3.1 Type <Tp>***Presence:* [1..1]*Definition:* Specifies the type of price and information about the price.**Type <Tp>** contains one of the following elements (see ["TypeOfPrice48Choice"](#) on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578

**36.1.22.3.2 ValueType <ValTp>***Presence:* [1..1]*Definition:* Type of value in which the price is expressed.

**ValueType <ValTp>** contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1506
Or}	ValueType <ValTp>	[1..1]	CodeSet		1506

### 36.1.22.3.3 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 "[PriceRateOrAmountOrUnknown2Choice](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1580
Or	Amount <Amt>	[1..1]	Amount	C2	1580
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1581

### 36.1.22.3.4 SourceOfPrice <SrcOfPric>

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following elements (see "[MarketIdentification89](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1370
	Type <Tp>	[1..1]			1370
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 36.1.22.3.5 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

**QuotationDate <QtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.22.4 TypeOfPrice48Choice**

*Definition:* Choice of formats for a type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578

**36.1.22.4.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Type of price expressed as an ISO 20022 code.

*Datatype:* "TypeOfPrice17Code" on page 2063

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.

CodeName	Name	Definition
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.
ACTU	Actual	True offer price.

#### 36.1.22.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.22.5 PriceInformation20

*Definition:* Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1578
	Value <Val>	[1..1]	±		1579
	ValueType <ValTp>	[1..1]	±		1579
	SourceOfPrice <SrcOfPric>	[0..1]	±		1579
	QuotationDate <QtnDt>	[0..1]	±		1580

##### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 36.1.22.5.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of price and information about the price.

**Type <Tp>** contains one of the following elements (see "TypeOfPrice28Choice" on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1583
Or}	Proprietary <Prtry>	[1..1]	±		1584

### 36.1.22.5.2 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 "PriceRateOrAmountOrUnknown2Choice" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1580
Or	Amount <Amt>	[1..1]	Amount	C2	1580
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1581

### 36.1.22.5.3 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

**ValueType <ValTp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1506
Or}	ValueType <ValTp>	[1..1]	CodeSet		1506

### 36.1.22.5.4 SourceOfPrice <SrcOfPric>

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following elements (see "[MarketIdentification89](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1370
	Type <Tp>	[1..1]			1370
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 36.1.22.5.5 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

**QuotationDate <QtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.22.6 PriceRateOrAmountOrUnknown2Choice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1580
Or	Amount <Amt>	[1..1]	Amount	C2	1580
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1581

#### 36.1.22.6.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "[PercentageRate](#)" on page 2077

#### 36.1.22.6.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C2 "[ActiveOrHistoricCurrency](#)"

*Datatype:* "[ActiveOrHistoricCurrencyAnd13DecimalAmount](#)" on page 1927



**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.

**36.1.22.6.3 UnknownIndicator <UknwnInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the market price is unknown.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

**36.1.22.7 PriceType4Choice**

*Definition:* Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1581
Or}	Indicative <Indctv>	[1..1]	±		1581

**36.1.22.7.1 Market <Mkt>**

*Presence:* [1..1]

*Definition:* Last reported price of a financial instrument in a market, determined by supply and demand.

**Market <Mkt>** contains the following elements (see "[Price7](#)" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.22.7.2 Indicative <Indctv>**

*Presence:* [1..1]

*Definition:* Estimated price, for valuation purposes.

**Indicative <Indctv>** contains the following elements (see "[Price7](#)" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.22.8 Price7**

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.22.8.1 Type <Tp>**

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see ["YieldedOrValueType1Choice"](#) on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1506
Or}	ValueType <ValTp>	[1..1]	CodeSet		1506

**36.1.22.8.2 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 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1582
Or}	Amount <Amt>	[1..1]	Amount	C2	1583

**36.1.22.9 PriceRateOrAmount3Choice**

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1582
Or}	Amount <Amt>	[1..1]	Amount	C2	1583

**36.1.22.9.1 Rate <Rate>**

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* ["PercentageRate"](#) on page 2077

**36.1.22.9.2 Amount <Amt>***Presence:* [1..1]*Definition:* Price expressed as a currency and value.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1927**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.

**36.1.22.10 TypeOfPrice28Choice***Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1583
Or}	Proprietary <Prtry>	[1..1]	±		1584

**36.1.22.10.1 Code <Cd>***Presence:* [1..1]*Definition:* Type of price expressed as an ISO 20022 code.*Datatype:* "TypeOfPrice11Code" on page 2061

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund

CodeName	Name	Definition
		(creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

### 36.1.22.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.23 Quantity

### 36.1.23.1 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		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

### 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).

#### 36.1.23.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* "DecimalNumber" on page 2075

#### 36.1.23.1.2 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 1929

#### 36.1.23.1.3 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 1929

#### 36.1.23.1.4 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 2076

### 36.1.23.2 Quantity48

*Definition:* Details on the quantity, account and other related information involved in a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1586
	DenominationChoice <DnmtnChc>	[0..1]	Text		1586
	CertificateNumber <CertNb>	[0..*]	±	C36	1586
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1587

### 36.1.23.2.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 36.1.23.2.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 2079

### 36.1.23.2.3 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C36 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "[SecuritiesCertificate4](#)" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1478
	Issuer <Issr>	[0..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]	Text		1479

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 36.1.23.2.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown62](#)" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

#### 36.1.23.3 QuantityAndAccount102

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1588
	AccountOwner <AcctOwnr>	[0..1]	±		1588
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1589
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1589
	CashAccount <CshAcct>	[0..1]	±		1589
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1590

**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

- **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

### 36.1.23.3.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

*Impacted by:* [C28 "DigitalTokenUnitUsageRule"](#)

**SettlementQuantity <SttlmQty>** contains one of the following elements (see ["FinancialInstrumentQuantity33Choice"](#) on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

### 36.1.23.3.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.



**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 36.1.23.3.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

### 36.1.23.3.4 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

### 36.1.23.3.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

**36.1.23.3.6 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:* C62 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

**36.1.23.4 QuantityAndAccount101**

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1591
	DenominationChoice <DnmtnChc>	[0..1]	Text		1591
	AccountOwner <AcctOwnr>	[0..1]	±		1592
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1592
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1592
	CashAccount <CshAcct>	[0..1]	±		1592
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1593
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1593

**Constraints**

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **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

- **SafekeepingAccountOrBlockchainAddress3Rule**

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True  
 /SafekeepingAccount Must be present  
 Or /BlockchainAddressOrWallet Must be present

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 36.1.23.4.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.23.4.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 2079

**36.1.23.4.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

**36.1.23.4.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1190
	Type <Tp>	[0..1]	±		1190
	Name <Nm>	[0..1]	Text		1190

**36.1.23.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlt>***Presence:* [0..1]*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1422
	Type <Tp>	[0..1]	±		1422
	Name <Nm>	[0..1]	Text		1422

**36.1.23.4.6 CashAccount <CshAcct>***Presence:* [0..1]*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 36.1.23.4.7 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown62](#)" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

#### 36.1.23.4.8 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:* [C62 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 36.1.23.5 QuantityAndAccount100

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1594
	AccountOwner <AcctOwnr>	[0..1]	±		1595
	CashAccount <CshAcct>	[0..1]	±		1595
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1595
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1596

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 36.1.23.5.1 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 2079

### 36.1.23.5.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1548
	LEI <LEI>	[0..1]	IdentifierSet		1548

### 36.1.23.5.3 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

### 36.1.23.5.4 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:* C62 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 36.1.23.5.5 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown62](#)" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

### 36.1.23.6 QuantityAndAccount99

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1596
	DenominationChoice <DnmtnChc>	[0..1]	Text		1597
	CashAccount <CshAcct>	[0..1]	±		1597
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1597
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1598

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 36.1.23.6.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

*Impacted by:* [C28 "DigitalTokenUnitUsageRule"](#)



**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.23.6.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 2079

#### 36.1.23.6.3 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1192
Or}	Proprietary <Prtry>	[1..1]	Text		1193

#### 36.1.23.6.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown62](#)" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

### 36.1.23.6.5 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:* C62 "[SafekeepingPlaceFormatOrLEIRule](#)"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

### 36.1.23.7 QuantityBreakdown58

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1599
	LotQuantity <LotQty>	[0..1]	±		1599
	LotDateTime <LotDtTm>	[0..1]	±		1599
	LotPrice <LotPric>	[0..1]	±		1600
	TypeOfPrice <TpOfPric>	[0..1]	±		1600
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1600
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1600
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1601

### 36.1.23.7.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

### 36.1.23.7.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "[Balance16](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1262

### 36.1.23.7.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.23.7.4 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

#### 36.1.23.7.5 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

#### 36.1.23.7.6 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts2" on page 1265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1266
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1266

#### 36.1.23.7.7 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts2" on page 1265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1266
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1266

### 36.1.23.7.8 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts2" on page 1265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1266
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1266

### 36.1.23.8 QuantityBreakdown57

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1601
	LotQuantity <LotQty>	[0..1]	±		1602
	LotDateTime <LotDtTm>	[0..1]	±		1602
	LotPrice <LotPric>	[0..1]	±		1602
	TypeOfPrice <TpOfPric>	[0..1]	±		1602

#### 36.1.23.8.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

### 36.1.23.8.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "[Balance16](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1261
	Quantity <Qty>	[1..1]	±		1262

### 36.1.23.8.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

### 36.1.23.8.4 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "[Price7](#)" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

### 36.1.23.8.5 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

### 36.1.23.9 PairedOrTurnedQuantity5Choice

*Definition:* Choice between a turnaround and pair-off quantity for instructing a one to many and many to many (partial) pair-off or turnaround.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1603
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1603

#### 36.1.23.9.1 PairedOffQuantity <PairedOffQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off.

*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**PairedOffQuantity <PairedOffQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.23.9.2 TurnedQuantity <TrndQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be turned.

*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**TurnedQuantity <TrndQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 36.1.23.10 QuantityBreakdown63

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1604
	LotQuantity <LotQty>	[0..1]	±	C28	1604
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1605
	LotDateTime <LotDtTm>	[0..1]	±		1605
	LotPrice <LotPric>	[0..1]	±		1605
	TypeOfPrice <TpOfPric>	[0..1]	±		1606

#### 36.1.23.10.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

#### 36.1.23.10.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.



Impacted by: C28 "DigitalTokenUnitUsageRule"

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.23.10.3 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.23.10.4 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

#### 36.1.23.10.5 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

### 36.1.23.10.6 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

### 36.1.23.11 QuantityBreakdown62

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1606
	LotQuantity <LotQty>	[0..1]	±	C28	1607
	LotDateTime <LotDtTm>	[0..1]	±		1607
	LotPrice <LotPric>	[0..1]	±		1607
	TypeOfPrice <TpOfPric>	[0..1]	±		1607

#### 36.1.23.11.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

**36.1.23.11.2 LotQuantity <LotQty>***Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.*Impacted by:* C28 "DigitalTokenUnitUsageRule"**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**36.1.23.11.3 LotDateTime <LotDtTm>***Presence:* [0..1]*Definition:* Date/time at which the lot was purchased.**LotDateTime <LotDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1274
Or}	DateTime <DtTm>	[1..1]	DateTime		1274

**36.1.23.11.4 LotPrice <LotPric>***Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see "Price7" on page 1582 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Value <Val>	[1..1]	±		1582

**36.1.23.11.5 TypeOfPrice <TpOfPric>***Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1573

### 36.1.23.12 QuantityBreakdown61

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1608
	LotQuantity <LotQty>	[0..1]	±	C28	1608
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1609

#### 36.1.23.12.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

#### 36.1.23.12.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

*Impacted by:* C28 "[DigitalTokenUnitUsageRule](#)"

**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**36.1.23.12.3 SecuritiesSubBalanceType <SctiesSubBalTp>**

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.23.13 QuantityBreakdown60**

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1609
	LotQuantity <LotQty>	[0..1]	±	C28	1609

**36.1.23.13.1 LotNumber <LotNb>**

*Presence:* [1..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[0..1]	Text		1368

**36.1.23.13.2 LotQuantity <LotQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

*Impacted by:* [C28 "DigitalTokenUnitUsageRule"](#)

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

### 36.1.23.14 SubBalanceQuantity8Choice

*Definition:* Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1610
Or	Proprietary <Prtry>	[1..1]	±		1611
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1611

#### 36.1.23.14.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

*Impacted by:* C28 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**36.1.23.14.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1367
	Balance <Bal>	[1..1]	Quantity		1367

**36.1.23.14.3 QuantityAndAvailability <QtyAndAvlbt>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbt>** contains the following elements (see "[QuantityAndAvailability3](#)" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C28	1611
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1612

**36.1.23.15 QuantityAndAvailability3**

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C28	1611
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1612

**36.1.23.15.1 Quantity <Qty>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

*Impacted by:* [C28 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.23.15.2 AvailabilityIndicator <AvlbtlyInd>

*Presence:* [1..1]

*Definition:* Indicates whether the quantity of securities on the sub-balance is available.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

#### 36.1.23.16 BalanceQuantity14Choice

*Definition:* Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

#### 36.1.23.16.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

*Impacted by:* [C28 "DigitalTokenUnitUsageRule"](#)



**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

#### 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).

#### 36.1.23.16.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1367
	Balance <Bal>	[1..1]	Quantity		1367

#### 36.1.23.17 BalanceQuantity13Choice

*Definition:* Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614

#### 36.1.23.17.1 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 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

### 36.1.23.17.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1366
	Issuer <Issr>	[1..1]	Text		1366
	SchemeName <SchmeNm>	[0..1]	Text		1367
	Balance <Bal>	[1..1]	Quantity		1367

### 36.1.23.18 Quantity51Choice

*Definition:* Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1614
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1615

#### 36.1.23.18.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

*Impacted by:* [C28 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1585
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1585
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1585
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1585

**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).

**36.1.23.18.2 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 1618 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1618
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1618

**36.1.24 Rate****36.1.24.1 Rate2**

*Definition:* Set of elements qualifying the interest rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1615
	Rate <Rate>	[1..1]	Rate		1615

**Constraints**

- **SignRule**

When Sign is present, rate must not be zero.

**36.1.24.1.1 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates the sign of the rate.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 2075):

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

**36.1.24.1.2 Rate <Rate>**

*Presence:* [1..1]

*Definition:* Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

*Datatype:* "PercentageRate" on page 2077

### 36.1.24.2 RateType35Choice

*Definition:* Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

#### 36.1.24.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Rate expressed as an ISO 20022 code.

*Datatype:* "RateType1Code" on page 2001

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

#### 36.1.24.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Rate expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.24.3 RateName1

*Definition:* Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1616
	RateName <RateNm>	[1..1]	Text		1617

##### 36.1.24.3.1 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max8Text" on page 2080

### 36.1.24.3.2 RateName <RateNm>

*Presence:* [1..1]

*Definition:* Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

*Datatype:* "Max35Text" on page 2079

## 36.1.25 Safekeeping Place

### 36.1.25.1 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]	±		1617
	LEI <LEI>	[0..1]	IdentifierSet		1618

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

#### 36.1.25.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**SafekeepingPlaceFormat <SfkpgPlcFrmt>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1461
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1461
	Identification <Id>	[0..1]	Text		1462
Or	Country <Ctry>	[1..1]	CodeSet	C3	1462
Or	TypeAndIdentification <TpAndId>	[1..1]			1462
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1462
	Identification <Id>	[1..1]	IdentifierSet	C1	1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

### 36.1.25.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of safekeeping.

*Datatype:* "LEIIdentifier" on page 2075

## 36.1.26 Securities Quantity

### 36.1.26.1 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		1618
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1618

#### 36.1.26.1.1 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 1929

#### 36.1.26.1.2 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 1929

## 36.1.27 Settlement Chain

### 36.1.27.1 SettlementParties100

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1620
	Party1 <Pty1>	[0..1]	±	C54, C58	1621
	Party2 <Pty2>	[0..1]	±	C54, C58	1622
	Party3 <Pty3>	[0..1]	±	C54, C58	1622
	Party4 <Pty4>	[0..1]	±	C54, C58	1623
	Party5 <Pty5>	[0..1]	±	C54, C58	1624

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
     /Party2 is present  
 Following Must be True  
     /Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
     /Party3 is present  
 Following Must be True  
     /Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
     /Party4 is present  
 Following Must be True  
     /Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
     /Party5 is present  
 Following Must be True  
     /Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.27.1.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.



**Depository <Dpstry>** contains the following elements (see "PartyIdentification146" on page 1545 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1545
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1546
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1546
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1546
	LEI <LEI>	[0..1]	IdentifierSet		1546
	AlternateIdentification <AltrId>	[0..1]	±		1546
	ProcessingDate <PrcgDt>	[0..1]	±		1547
	ProcessingIdentification <PrcgId>	[0..1]	Text		1547
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1547

### 36.1.27.1.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

### 36.1.27.1.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrdgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

### 36.1.27.1.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party3 <Pty3>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.27.1.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount196](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.27.1.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

*Impacted by:* [C54 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C58 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount196](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

### 36.1.27.2 SettlementParties98

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1626
	Party3 <Pty3>	[0..1]	±	C54, C58	1627
	Party4 <Pty4>	[0..1]	±	C54, C58	1628
	Party5 <Pty5>	[0..1]	±	C54, C58	1628

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**36.1.27.2.1 Party2 <Pty2>**

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

*Impacted by:* [C54 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C58 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party2 <Pty2>** contains the following elements (see ["PartyIdentificationAndAccount196"](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

**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

**36.1.27.2.2 Party3 <Pty3>**

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party3 <Pty3>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

**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

### 36.1.27.2.3 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party4 <Pty4>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

### 36.1.27.2.4 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"



**Party5 <Pty5>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

### 36.1.27.3 SettlementParties99

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1631
	Party1 <Pty1>	[0..1]	±	C54, C58	1632
	Party2 <Pty2>	[0..1]	±	C54, C58	1632
	Party3 <Pty3>	[0..1]	±	C54, C58	1633
	Party4 <Pty4>	[0..1]	±	C54, C58	1634
	Party5 <Pty5>	[0..1]	±	C54, C58	1635

### Constraints

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.27.3.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "[PartyIdentification146](#)" on page 1545 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1545
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1546
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1546
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1546
	LEI <LEI>	[0..1]	IdentifierSet		1546
	AlternateIdentification <AltrId>	[0..1]	±		1546
	ProcessingDate <PrcgDt>	[0..1]	±		1547
	ProcessingIdentification <PrcgId>	[0..1]	Text		1547
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1547

**36.1.27.3.2 Party1 <Pty1>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

**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

**36.1.27.3.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.*Impacted by:* C54 "SafekeepingAccountOrBlockChainAddress1Rule", C58 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount196](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.27.3.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

*Impacted by:* [C54 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C58 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount196](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.27.3.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

*Impacted by:* [C54 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C58 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount196](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.27.3.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

*Impacted by:* [C54 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C58 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party5 <Pty5>** contains the following elements (see "PartyIdentificationAndAccount196" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1524
	AlternateIdentification <AltrnId>	[0..1]	±		1525
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1525
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1525
	ProcessingDate <PrcgDt>	[0..1]	±		1525
	ProcessingIdentification <PrcgId>	[0..1]	Text		1526
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1526

#### 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

#### 36.1.27.4 SettlementParties97

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1637
	Party1 <Pty1>	[0..1]	±	C18, C20	1638
	Party2 <Pty2>	[0..1]	±	C18, C20	1639
	Party3 <Pty3>	[0..1]	±	C18, C20	1639
	Party4 <Pty4>	[0..1]	±	C18, C20	1640
	Party5 <Pty5>	[0..1]	±	C18, C20	1641

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**36.1.27.4.1 Depository <Dpstry>**

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "PartyIdentification148" on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1543
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1544
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1544
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1544
	LEI <LEI>	[0..1]	IdentifierSet		1545
	ProcessingIdentification <PrcgId>	[0..1]	Text		1545

#### 36.1.27.4.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

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

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount195" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <PrcgId>	[0..1]	Text		1528

#### 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

**36.1.27.4.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.*Impacted by:* C18 "SafekeepingAccountOrBlockChainAddress1Rule", C20 "SafekeepingAccountOrBlockChainAddress2Rule"**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount195" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <PrctlId>	[0..1]	Text		1528

**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

**36.1.27.4.4 Party3 <Pty3>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.*Impacted by:* C18 "SafekeepingAccountOrBlockChainAddress1Rule", C20 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount195](#)" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <PrcgId>	[0..1]	Text		1528

#### 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

#### 36.1.27.4.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

*Impacted by:* [C18 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C20 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount195](#)" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <PrcgId>	[0..1]	Text		1528

**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

**36.1.27.4.6 Party5 <Pty5>**

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

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

**Party5 <Pty5>** contains the following elements (see "PartyIdentificationAndAccount195" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1527
	LEI <LEI>	[0..1]	IdentifierSet		1527
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1527
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1528
	ProcessingIdentification <PrccgId>	[0..1]	Text		1528

**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

### 36.1.27.5 SettlementParties101

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1643
	Party1 <Pty1>	[0..1]	±	C27, C29	1644
	Party2 <Pty2>	[0..1]	±	C27, C29	1645
	Party3 <Pty3>	[0..1]	±	C27, C29	1645
	Party4 <Pty4>	[0..1]	±	C27, C29	1646
	Party5 <Pty5>	[0..1]	±	C27, C29	1647

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.27.5.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "PartyIdentification146" on page 1545 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1545
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1546
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1546
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1546
	LEI <LEI>	[0..1]	IdentifierSet		1546
	AlternateIdentification <AltrId>	[0..1]	±		1546
	ProcessingDate <PrcgDt>	[0..1]	±		1547
	ProcessingIdentification <PrcgId>	[0..1]	Text		1547
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1547

### 36.1.27.5.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

*Impacted by:* C27 "SafekeepingAccountOrBlockChainAddress1Rule", C29 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount199" on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1517
	LEI <LEI>	[0..1]	IdentifierSet		1517
	AlternateIdentification <AltrId>	[0..1]	±		1517
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1518
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1518
	ProcessingDate <PrcgDt>	[0..1]	±		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1518

#### 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

### 36.1.27.5.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

*Impacted by:* [C27 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C29 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party2 <Pty2>** contains the following elements (see ["PartyIdentificationAndAccount199"](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1517
	LEI <LEI>	[0..1]	IdentifierSet		1517
	AlternateIdentification <AltrnId>	[0..1]	±		1517
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1518
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1518
	ProcessingDate <PrcgDt>	[0..1]	±		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1518

#### 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

### 36.1.27.5.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

*Impacted by:* C27 "SafekeepingAccountOrBlockChainAddress1Rule", C29 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party3 <Pty3>** contains the following elements (see "PartyIdentificationAndAccount199" on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1517
	LEI <LEI>	[0..1]	IdentifierSet		1517
	AlternateIdentification <AltrnId>	[0..1]	±		1517
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1518
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1518
	ProcessingDate <PrcgDt>	[0..1]	±		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1518

#### 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

#### 36.1.27.5.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

*Impacted by:* C27 "SafekeepingAccountOrBlockChainAddress1Rule", C29 "SafekeepingAccountOrBlockChainAddress2Rule"

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount199](#)" on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1517
	LEI <LEI>	[0..1]	IdentifierSet		1517
	AlternateIdentification <AltrnId>	[0..1]	±		1517
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1518
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1518
	ProcessingDate <PrcgDt>	[0..1]	±		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1518

#### 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

#### 36.1.27.5.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

*Impacted by:* [C27 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C29 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount199](#)" on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1517
	LEI <LEI>	[0..1]	IdentifierSet		1517
	AlternateIdentification <AltrId>	[0..1]	±		1517
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1518
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1518
	ProcessingDate <PrcgDt>	[0..1]	±		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1518

#### 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

## 36.1.28 Settlement Details

### 36.1.28.1 SettlementDetails100

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1649
	Registration <Regn>	[0..1]	±		1649
	LegalRestrictions <LglRstrctns>	[0..1]	±		1649
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1649
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1650
	TaxCapacity <TaxCpcty>	[0..1]	±		1650
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1650

**Constraints**

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**36.1.28.1.1 SettlementTransactionCondition <SttlmTxCond>**

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition19Choice](#)" on page 1921 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1921
Or}	Proprietary <Prtry>	[1..1]	±		1922

**36.1.28.1.2 Registration <Regn>**

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

**36.1.28.1.3 LegalRestrictions <LglRstrctns>**

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.1.4 SecuritiesRTGS <SctiesRTGS>**

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 36.1.28.1.5 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

### 36.1.28.1.6 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

### 36.1.28.1.7 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.2 SettlementDetails187**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1651
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1651
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1652
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1652
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1652
	CashClearingSystem <CshClrSys>	[0..1]	±		1653
	MarketClientSide <MktClntSd>	[0..1]	±		1653
	Registration <Regn>	[0..1]	±		1653
	RepurchaseType <RpTp>	[0..1]	±		1653
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1654
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1654

**Constraints**

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**36.1.28.2.1 HoldIndicator <HldInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

**36.1.28.2.2 SecuritiesTransactionType <SctiesTxTp>**

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType45Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1460

### 36.1.28.2.3 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition35Choice" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

### 36.1.28.2.4 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 36.1.28.2.5 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498



**36.1.28.2.6 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.2.7 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.2.8 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

**36.1.28.2.9 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType13Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

**36.1.28.2.10 SecuritiesRTGS <SctiesRTGS>**

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.28.2.11 StampDutyTaxBasis <StmpDtyTaxBsis>**

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.3 SettlementDetails184**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1655
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1656
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1656
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1656
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1656
	Registration <Regn>	[0..1]	±		1657
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1657
	CashClearingSystem <CshClrSys>	[0..1]	±		1657
	TaxCapacity <TaxCpcty>	[0..1]	±		1658
	RepurchaseType <RpTp>	[0..1]	±		1658
	MarketClientSide <MktClntSd>	[0..1]	±		1658
	BlockTrade <BlckTrad>	[0..1]	±		1658
	LegalRestrictions <LglRstrctns>	[0..1]	±		1659
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1659
	NettingEligibility <NetgElgblty>	[0..1]	±		1659
	CCPEligibility <CCPElgbly>	[0..1]	±		1659
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1660
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1660

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### 36.1.28.3.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

### 36.1.28.3.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1431

### 36.1.28.3.3 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.3.4 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.3.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 36.1.28.3.6 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

### 36.1.28.3.7 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 36.1.28.3.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.3.9 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.3.10 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1475

**36.1.28.3.11 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.3.12 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**36.1.28.3.13 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.3.14 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.3.15 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.3.16 CCPEligibility <CCPElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgblty>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.3.17 LetterOfGuarantee <LtrOfGrnt>**

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

**36.1.28.3.18 PartialSettlementIndicator <PrtlSttlmInd>**

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**36.1.28.4 SettlementDetails204**

*Definition:* Details of settlement of a transaction.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1663
	Priority <Prty>	[0..1]	±		1663
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1663
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1663
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1664
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1664
	BlockTrade <BlckTrad>	[0..1]	±		1664
	CCPEligibility <CCPElgbly>	[0..1]	±		1665
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1665
	CashClearingSystem <CshClrSys>	[0..1]	±		1665
	ExposureType <XpsrTp>	[0..1]	±		1665
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1666
	MarketClientSide <MktClntSd>	[0..1]	±		1666
	NettingEligibility <NetgElgbly>	[0..1]	±		1666
	Registration <Regn>	[0..1]	±		1666
	RepurchaseType <RpTp>	[0..1]	±		1667
	LegalRestrictions <LglRstrctns>	[0..1]	±		1667
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1667
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1667
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1668
	TaxCapacity <TaxCpcty>	[0..1]	±		1668
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1668
	Tracking <Trckg>	[0..1]	±		1668
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1669
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1669
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1669
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1669
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1670
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1670
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1670

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
    And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 36.1.28.4.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

#### 36.1.28.4.2 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

#### 36.1.28.4.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1446
Or}	Proprietary <Prtry>	[1..1]	±		1449

#### 36.1.28.4.4 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition20Choice](#)" on page 1922 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1922
Or}	Proprietary <Prtry>	[1..1]	±		1924

#### 36.1.28.4.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 36.1.28.4.6 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

#### 36.1.28.4.7 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**36.1.28.4.8 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.4.9 DeliveryReturnReason <DlvryRtrRsn>***Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1476
Or}	Proprietary <Prtry>	[1..1]	±		1476

**36.1.28.4.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.4.11 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

**36.1.28.4.12 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction4Choice"](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.4.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.4.14 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see ["NettingEligibility4Choice"](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.4.15 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see ["Registration9Choice"](#) on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

**36.1.28.4.16 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 1486 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1486
Or}	Proprietary <Prtry>	[1..1]	±		1486

**36.1.28.4.17 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.4.18 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.28.4.19 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.4.20 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.4.21 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.4.22 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.4.23 Tracking <Trckg>***Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.



**Tracking <Trckg>** contains one of the following elements (see ["Tracking4Choice"](#) on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1482
Or}	Proprietary <Prtry>	[1..1]	±		1482

#### 36.1.28.4.24 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing6Choice"](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

#### 36.1.28.4.25 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

#### 36.1.28.4.26 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

#### 36.1.28.4.27 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

#### 36.1.28.4.28 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.28.4.29 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.28.4.30 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.5 SettlementDetails203**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1672
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1672
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1672
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1672
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1673
	BlockTrade <BlckTrad>	[0..1]	±		1673
	CCPEligibility <CCPElgbly>	[0..1]	±		1673
	CashClearingSystem <CshClrSys>	[0..1]	±		1674
	ExposureType <XpsrTp>	[0..1]	±		1674
	MarketClientSide <MktClntSd>	[0..1]	±		1674
	NettingEligibility <NetgElgbly>	[0..1]	±		1674
	Registration <Regn>	[0..1]	±		1675
	RepurchaseType <RpTp>	[0..1]	±		1675
	LegalRestrictions <LglRstrctns>	[0..1]	±		1675
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1675
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1676
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1676
	TaxCapacity <TaxCpcty>	[0..1]	±		1676
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1676
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1677
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1677
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1677
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1677
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1678

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**36.1.28.5.1 Priority <Prty>**

*Presence:* [0..1]

*Definition:* Specifies whether the transaction was executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

**36.1.28.5.2 SecuritiesTransactionType <SctiesTxTp>**

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType43Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1446

**36.1.28.5.3 SettlementTransactionCondition <SttlmTxCond>**

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade was to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1431

**36.1.28.5.4 PartialSettlementIndicator <PrtlSttlmInd>**

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement was allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 36.1.28.5.5 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 36.1.28.5.6 BlockTrade <BlckTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was a block parent or child.

**BlockTrade <BlckTrad>** contains one of the following elements (see "BlockTrade4Choice" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

### 36.1.28.5.7 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.5.8 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.5.9 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade having caused the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

**36.1.28.5.10 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction was for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.5.11 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.5.12 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration was to occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

**36.1.28.5.13 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1475

**36.1.28.5.14 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.5.15 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.28.5.16 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.5.17 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.5.18 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.5.19 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.



**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.5.20 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

### 36.1.28.5.21 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

### 36.1.28.5.22 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.28.5.23 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.28.5.24 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.28.6 SettlementDetails202

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1679
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1680
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1680
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1680
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1680
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1681
	Registration <Regn>	[0..1]	±		1681
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1681
	ExposureType <XpsrTp>	[0..1]	±		1682
	CashClearingSystem <CshClrSys>	[0..1]	±		1682
	TaxCapacity <TaxCpcty>	[0..1]	±		1682
	RepurchaseType <RpTp>	[0..1]	±		1682
	MarketClientSide <MktClntSd>	[0..1]	±		1683
	BlockTrade <BlckTrad>	[0..1]	±		1683
	LegalRestrictions <LglRstrctns>	[0..1]	±		1683
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1683
	NettingEligibility <NetgElgblty>	[0..1]	±		1684
	CCPEligibility <CCPElgbly>	[0..1]	±		1684
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1684
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1684
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1685

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### 36.1.28.6.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

### 36.1.28.6.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1431

### 36.1.28.6.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1446
Or}	Proprietary <Prtry>	[1..1]	±		1449

### 36.1.28.6.4 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.6.5 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.6.6 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 36.1.28.6.7 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

### 36.1.28.6.8 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

**36.1.28.6.9 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

**36.1.28.6.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.6.11 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.6.12 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1475

**36.1.28.6.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.6.14 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**36.1.28.6.15 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.6.16 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.6.17 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.6.18 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.6.19 LetterOfGuarantee <LttrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.**LetterOfGuarantee <LttrOfGrnt>** contains one of the following elements (see "[LetterOfGuarantee4Choice](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

**36.1.28.6.20 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.



CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 36.1.28.6.21 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

#### 36.1.28.7 SettlementDetails201

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1688
	Priority <Prty>	[0..1]	±		1688
	SecuritiesTransactionType <SciesTxTp>	[1..1]	±		1688
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1688
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1689
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1689
	BlockTrade <BlckTrad>	[0..1]	±		1689
	CCPEligibility <CCPElgbly>	[0..1]	±		1690
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1690
	CashClearingSystem <CshClrSys>	[0..1]	±		1690
	ExposureType <XpsrTp>	[0..1]	±		1690
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1691
	MarketClientSide <MktClntSd>	[0..1]	±		1691
	NettingEligibility <NetgElgbly>	[0..1]	±		1691
	Registration <Regn>	[0..1]	±		1691
	RepurchaseType <RpTp>	[0..1]	±		1692
	LegalRestrictions <LglRstrctns>	[0..1]	±		1692
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		1692
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1692
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1693
	TaxCapacity <TaxCpcty>	[0..1]	±		1693
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1693
	Tracking <Trckg>	[0..1]	±		1693
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1694
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1694
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1694
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1694
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1695
	DeliveringSecuritiesSubBalanceType <DlvrgSciesSubBalTp>	[0..1]	±		1695
	ReceivingSecuritiesSubBalanceType <RcvgSciesSubBalTp>	[0..1]	±		1695
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1696

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

/HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.28.7.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1490
	Reason <Rsn>	[0..*]	±		1490

### 36.1.28.7.2 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

### 36.1.28.7.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType47Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1452
Or}	Proprietary <Prtry>	[1..1]	±		1455

### 36.1.28.7.4 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition33Choice](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1428
Or}	Proprietary <Prtry>	[1..1]	±		1430

### 36.1.28.7.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 36.1.28.7.6 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 36.1.28.7.7 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**36.1.28.7.8 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.7.9 DeliveryReturnReason <DlvryRtrRsn>***Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1476
Or}	Proprietary <Prtry>	[1..1]	±		1476

**36.1.28.7.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.7.11 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

**36.1.28.7.12 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "[FXStandingInstruction4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.7.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.7.14 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.7.15 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

**36.1.28.7.16 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 1486 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1486
Or}	Proprietary <Prtry>	[1..1]	±		1486

**36.1.28.7.17 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.7.18 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.28.7.19 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485



**36.1.28.7.20 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.7.21 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.7.22 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.7.23 Tracking <Trckg>***Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see ["Tracking4Choice"](#) on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1482
Or}	Proprietary <Prtry>	[1..1]	±		1482

#### 36.1.28.7.24 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing6Choice"](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

#### 36.1.28.7.25 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

#### 36.1.28.7.26 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

#### 36.1.28.7.27 ModificationCancellationAllowed <ModCxIAIld>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

### 36.1.28.7.28 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.28.7.29 DeliveringSecuritiesSubBalanceType <DlvrGSciesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the delivering securities sub balance type indicator (example restriction type for a market infrastructure).

**DeliveringSecuritiesSubBalanceType <DlvrGSciesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.7.30 ReceivingSecuritiesSubBalanceType <RcvGSciesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the receiving securities sub balance type indicator (example restriction type for a market infrastructure).

**ReceivingSecuritiesSubBalanceType <RcvGSciesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.7.31 CashSubBalanceType <CshSubBalTp>**

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.8 SettlementDetails200**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1700
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1700
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1700
	CCPEligibility <CCPElgbly>	[0..1]	±		1700
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1701
	CashClearingSystem <CshClrSys>	[0..1]	±		1701
	ExposureType <XpsrTp>	[0..1]	±		1701
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1701
	MarketClientSide <MktClntSd>	[0..1]	±		1702
	NettingEligibility <NetgElgbly>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1702
	LegalRestrictions <LglRstrctns>	[0..1]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1703
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1703
	Tracking <Trckg>	[0..1]	±		1703
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1704
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1704
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1704
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1704
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1705
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1705

### Constraints

- **CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 36.1.28.8.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [0..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType59Choice](#)" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1424
Or}	Proprietary <Prtry>	[1..1]	±		1427

### 36.1.28.8.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1919 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1919
Or}	Proprietary <Prtry>	[1..1]	±		1921

### 36.1.28.8.3 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 36.1.28.8.4 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.



**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 36.1.28.8.5 DeliveryReturnReason <DlvryRtrRsn>

*Presence:* [0..1]

*Definition:* Reason for a delivery return.

**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1476
Or}	Proprietary <Prtry>	[1..1]	±		1476

### 36.1.28.8.6 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

### 36.1.28.8.7 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

### 36.1.28.8.8 FXStandingInstruction <FxStgInstr>

*Presence:* [0..1]

*Definition:* Specifies whether the forex standing instruction in place should apply.

**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "FXStandingInstruction4Choice" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 36.1.28.8.9 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "MarketClientSide6Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

### 36.1.28.8.10 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

### 36.1.28.8.11 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

### 36.1.28.8.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.8.13 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.8.14 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

### 36.1.28.8.15 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.8.16 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "[Tracking4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1482
Or}	Proprietary <Prtry>	[1..1]	±		1482

### 36.1.28.8.17 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "[LetterOfGuarantee4Choice](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

### 36.1.28.8.18 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 2075):

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

### 36.1.28.8.19 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "[ModificationCancellationAllowed4Choice](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

### 36.1.28.8.20 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 2075):

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

### 36.1.28.8.21 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see ["GenericIdentification30"](#) on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.8.22 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see ["GenericIdentification30"](#) on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.9 SettlementDetails199

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1707
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1707
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1707
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1707
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1708
	BlockTrade <BlckTrad>	[0..1]	±		1708
	CCPEligibility <CCPElgbly>	[0..1]	±		1708
	CashClearingSystem <CshClrSys>	[0..1]	±		1708
	ExposureType <XpsrTp>	[0..1]	±		1709
	MarketClientSide <MktClntSd>	[0..1]	±		1709
	NettingEligibility <NetgElgbly>	[0..1]	±		1709
	Registration <Regn>	[0..1]	±		1709
	RepurchaseType <RpTp>	[0..1]	±		1710
	LegalRestrictions <LglRstrctns>	[0..1]	±		1710
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1710
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1710
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1711
	TaxCapacity <TaxCpcty>	[0..1]	±		1711
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1711
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1712
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1712
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1712
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1712
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1713

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**36.1.28.9.1 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction was executed with a high priority.**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1490
Or}	Proprietary <Prtry>	[1..1]	±		1490

**36.1.28.9.2 SecuritiesTransactionType <SctiesTxTp>***Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType46Choice](#)" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1457

**36.1.28.9.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade was to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1919 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1919
Or}	Proprietary <Prtry>	[1..1]	±		1921

**36.1.28.9.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement was allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 36.1.28.9.5 BeneficialOwnership <BnfcOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfcOwnrsh>** contains one of the following elements (see ["BeneficialOwnership4Choice"](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

### 36.1.28.9.6 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see ["BlockTrade4Choice"](#) on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

### 36.1.28.9.7 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see ["CentralCounterPartyEligibility4Choice"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

### 36.1.28.9.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.



**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

### 36.1.28.9.9 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade having caused the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType22Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1407

### 36.1.28.9.10 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction was for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

### 36.1.28.9.11 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

### 36.1.28.9.12 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration was to occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

### 36.1.28.9.13 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies the type of repurchase transaction.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1475

### 36.1.28.9.14 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.9.15 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 36.1.28.9.16 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.9.17 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

### 36.1.28.9.18 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

### 36.1.28.9.19 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.9.20 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1481
Or}	Proprietary <Prtry>	[1..1]	±		1481

**36.1.28.9.21 LetterOfGuarantee <LtrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

**36.1.28.9.22 EligibleForCollateral <ElgblForColl>***Presence:* [0..1]*Definition:* Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**36.1.28.9.23 SecuritiesSubBalanceType <SctiesSubBalTp>***Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.9.24 CashSubBalanceType <CshSubBalTp>***Presence:* [0..1]*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.10 SettlementDetails190***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1714
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1714
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1714
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1715
	Registration <Regn>	[0..1]	±		1715
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1715
	CashClearingSystem <CshClrSys>	[0..1]	±		1715
	TaxCapacity <TaxCpcty>	[0..1]	±		1716
	RepurchaseType <RpTp>	[0..1]	±		1716
	MarketClientSide <MktClntSd>	[0..1]	±		1716
	BlockTrade <BlckTrad>	[0..1]	±		1716
	LegalRestrictions <LglRstrctns>	[0..1]	±		1717
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1717
	NettingEligibility <NetgElgblty>	[0..1]	±		1717
	CCPEligibility <CCPElgbly>	[0..1]	±		1717
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1718
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1718

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**36.1.28.10.1 SettlementTransactionCondition <SttlmTxCond>**

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1431

**36.1.28.10.2 SettlingCapacity <SttlgCpcty>**

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.10.3 StampDutyTaxBasis <StmpDtyTaxBsis>**

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.28.10.4 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.28.10.5 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

**36.1.28.10.6 BeneficialOwnership <BnfclOwnrsh>***Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

**36.1.28.10.7 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.10.8 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.10.9 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1475

**36.1.28.10.10 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.10.11 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489



**36.1.28.10.12 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.10.13 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.10.14 NettingEligibility <NetgElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbly>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.10.15 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.10.16 LetterOfGuarantee <LtrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1480
Or}	Proprietary <Prtry>	[1..1]	±		1480

**36.1.28.10.17 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**36.1.28.11 SettlementDetails170***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1719
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1719
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1720
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1720
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1720
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1721
	CashClearingSystem <CshClrSys>	[0..1]	±		1721
	TaxCapacity <TaxCpcty>	[0..1]	±		1721
	MarketClientSide <MktClntSd>	[0..1]	±		1721
	BlockTrade <BlckTrad>	[0..1]	±		1722
	LegalRestrictions <LglRstrctns>	[0..1]	±		1722
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1722
	NettingEligibility <NetgElgblty>	[0..1]	±		1722
	CCPEligibility <CCPElgblty>	[0..1]	±		1723
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1723
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1723

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 36.1.28.11.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.28.11.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition18Choice" on page 1918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1918
Or}	Proprietary <Prtry>	[1..1]	±		1919

### 36.1.28.11.3 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "SettlingCapacity7Choice" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1484
Or}	Proprietary <Prtry>	[1..1]	±		1485

### 36.1.28.11.4 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.28.11.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

**36.1.28.11.6 BeneficialOwnership <BnfcIOwnrsh>***Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see ["BeneficialOwnership4Choice"](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

**36.1.28.11.7 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see ["CashSettlementSystem4Choice"](#) on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

**36.1.28.11.8 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty4Choice"](#) on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1483

**36.1.28.11.9 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

**36.1.28.11.10 BlockTrade <BlickTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlickTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

**36.1.28.11.11 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1485

**36.1.28.11.12 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1484

**36.1.28.11.13 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

**36.1.28.11.14 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1488
Or}	Proprietary <Prtry>	[1..1]	±		1488

**36.1.28.11.15 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**36.1.28.11.16 EligibleForCollateral <ElgblForColl>***Presence:* [0..1]*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

**36.1.28.12 SettlementDetails168***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1724
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1724
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1725
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1725
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1725
	CashClearingSystem <CshClrSys>	[0..1]	±		1725
	MarketClientSide <MktClntSd>	[0..1]	±		1726
	Registration <Regn>	[0..1]	±		1726
	RepurchaseType <RpTp>	[0..1]	±		1726
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1726
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1727

#### Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 36.1.28.12.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

#### 36.1.28.12.2 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType45Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1460



**36.1.28.12.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition17Choice" on page 1924 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1924
Or}	Proprietary <Prtry>	[1..1]	±		1925

**36.1.28.12.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 2055

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**36.1.28.12.5 BeneficialOwnership <BnfcIOwnrsh>***Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1497
Or}	Proprietary <Prtry>	[1..1]	±		1498

**36.1.28.12.6 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1272
Or}	Proprietary <Prtry>	[1..1]	±		1272

### 36.1.28.12.7 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1369

### 36.1.28.12.8 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1497
Or}	Proprietary <Prtry>	[1..1]	±		1497

### 36.1.28.12.9 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed, variable or a forfeit.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType13Choice](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

### 36.1.28.12.10 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

### 36.1.28.12.11 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.29 Statement Basis

### 36.1.29.1 StatementBasis8Choice

*Definition:* Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1728

#### 36.1.29.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Statement basis expressed as an ISO 20022 code.

*Datatype:* "StatementBasis2Code" on page 2059

CodeName	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

**36.1.29.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Statement basis expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.29.2 StatementBasis7Choice***Definition:* Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1728
Or}	Proprietary <Prtry>	[1..1]	±		1728

**36.1.29.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Statement basis expressed as an ISO 20022 code.*Datatype:* "[StatementBasis1Code](#)" on page 2058

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

**36.1.29.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Statement basis expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.30 Statement Update Type

### 36.1.30.1 StatementType5Choice

*Definition:* Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1729

#### 36.1.30.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Statement type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesStatementType1Code](#)" on page 2031

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

#### 36.1.30.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Statement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.1.31 Status

### 36.1.31.1 NoSpecifiedReason1

*Definition:* No specified reason available for the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1730

#### 36.1.31.1.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

### 36.1.31.2 CancellationStatus16Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1730
Or}	Reason <Rsn>	[1..*]			1730
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

#### 36.1.31.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

#### 36.1.31.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "[CancellationReason23Choice](#)" on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1850
Or}	Proprietary <Prtry>	[1..1]	±		1851

#### 36.1.31.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.3 CancellationStatus15Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732

#### 36.1.31.3.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.3.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732

#### 36.1.31.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see ["CancellationReason21Choice"](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1851
Or}	Proprietary <Prtry>	[1..1]	±		1852

#### 36.1.31.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* ["Max210Text"](#) on page 2079

#### 36.1.31.4 UnmatchedReason24Choice

*Definition:* Choice of format for the securities financing unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734

#### 36.1.31.4.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ["UnmatchedReason13Code"](#) on page 2068

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.



CodeName	Name	Definition
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.

CodeName	Name	Definition
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

#### 36.1.31.4.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.5 UnmatchedReason23Choice

*Definition:* Choice of format for the settlement transaction unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1735
Or}	Proprietary <Prtry>	[1..1]	±		1737

#### 36.1.31.5.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "[UnmatchedReason12Code](#)" on page 2066

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.

CodeName	Name	Definition
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).

CodeName	Name	Definition
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 36.1.31.5.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.6 UnmatchedReason22Choice

*Definition:* Choice of format for the statement query unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1740

#### 36.1.31.6.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ["UnmatchedReason14Code"](#) on page 2070

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.

CodeName	Name	Definition
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.

CodeName	Name	Definition
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.

CodeName	Name	Definition
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

### 36.1.31.6.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.7 PendingReason28Choice

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1741

#### 36.1.31.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending.

*Datatype:* "[PendingReason6Code](#)" on page 1994

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.



CodeName	Name	Definition
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

### 36.1.31.7.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.8 RepairReason12Choice

*Definition:* Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1741
Or}	Proprietary <Prtry>	[1..1]	±		1743

#### 36.1.31.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "[RepairReason5Code](#)" on page 2017

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

### 36.1.31.8.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.9 RepairReason11Choice

*Definition:* Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1745

#### 36.1.31.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "[RepairReason6Code](#)" on page 2018

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.

CodeName	Name	Definition
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

### 36.1.31.9.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.10 RejectionReason45Choice

*Definition:* Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1750

#### 36.1.31.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "[RejectionReason76Code](#)" on page 2011

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.

CodeName	Name	Definition
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
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.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised, missing or invalid shareholder number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.

CodeName	Name	Definition
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.



CodeName	Name	Definition
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.

CodeName	Name	Definition
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 36.1.31.10.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.11 PendingProcessingReason17Choice

*Definition:* Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1752

#### 36.1.31.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "[PendingProcessingReason4Code](#)" on page 1980

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 36.1.31.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.12 PendingProcessingReason16Choice

*Definition:* Choice of format for a pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752

#### 36.1.31.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingFailingReason1Code" on page 1977

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

#### 36.1.31.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.13 PendingProcessingReason12Choice**

*Definition:* Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1753

**36.1.31.13.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason3Code" on page 1979

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

**36.1.31.13.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.14 PendingProcessingReason11Choice**

*Definition:* Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1755

**36.1.31.14.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason1Code" on page 1977

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

### 36.1.31.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.15 FailingReason16Choice

*Definition:* Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1759

#### 36.1.31.15.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "[FailingReason4Code](#)" on page 1962

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).

CodeName	Name	Definition
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.



CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of

CodeName	Name	Definition
		a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

### 36.1.31.15.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.16 FailingReason9Choice

*Definition:* Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1759
Or}	Proprietary <Prtry>	[1..1]	±		1762

#### 36.1.31.16.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "[FailingReason1Code](#)" on page 1953

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 36.1.31.16.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.17 PendingReason63Choice

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1766

#### 36.1.31.17.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason24Code" on page 1987

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.



CodeName	Name	Definition
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.

CodeName	Name	Definition
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

### 36.1.31.17.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.18 PendingReason31Choice

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1770

### 36.1.31.18.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason1Code" on page 1984

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 36.1.31.18.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.19 PendingReason30Choice

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1771

#### 36.1.31.19.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "PendingReason9Code" on page 1998

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

CodeName	Name	Definition
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.1.31.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.20 PendingReason30

*Definition:* Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1771

#### 36.1.31.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following elements (see "[PendingReason63Choice](#)" on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1766

#### 36.1.31.20.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.21 PendingReason29Choice

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1772
Or}	Proprietary <Prtry>	[1..1]	±		1775

### 36.1.31.21.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason8Code" on page 1995

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.



CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositaryReceipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.

CodeName	Name	Definition
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.

CodeName	Name	Definition
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

### 36.1.31.21.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.22 AcknowledgementReason12Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776

### 36.1.31.22.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason5Code" on page 1929

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 36.1.31.22.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.23 DeniedReason17Choice**

*Definition:* Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1777

**36.1.31.23.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "DeniedReason3Code" on page 1946

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

**36.1.31.23.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.24 DeniedReason16Choice**

*Definition:* Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1778
Or}	Proprietary <Prtry>	[1..1]	±		1778

**36.1.31.24.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason4Code" on page 1946

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

**36.1.31.24.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.25 DeniedReason15Choice***Definition:* Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779

### 36.1.31.25.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason6Code" on page 1946

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

### 36.1.31.25.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.26 DeniedReason14Choice**

*Definition:* Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780

**36.1.31.26.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason7Code" on page 1947

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

**36.1.31.26.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.27 SettlementStatus30Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1781
Or	Failing <Fng>	[1..1]	±		1781
Or}	Proprietary <Prtry>	[1..1]	±		1782

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 36.1.31.27.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus67Choice](#)" on page 1812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1812
Or}	Reason <Rsn>	[1..*]	±		1813

#### 36.1.31.27.2 Failing <Fng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following elements (see "FailingStatus13Choice" on page 1811 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1811
Or}	Reason <Rsn>	[1..*]			1812
	Code <Cd>	[1..1]	±		1812
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1812

### 36.1.31.27.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

### 36.1.31.28 ModificationStatus4Choice

*Definition:* Choice of modification status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1782
Or}	Reason <Rsn>	[0..*]			1783
	Code <Cd>	[1..1]			1783
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1784

#### 36.1.31.28.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.28.2 Reason <Rsn>***Presence:* [0..\*]*Definition:* Specifies the reason of the modification status.**Reason <Rsn>** contains the following **ModificationReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1783
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1784

**36.1.31.28.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the transaction is modified.**Code <Cd>** contains one of the following **ModificationReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783

**36.1.31.28.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the related instruction is modified, or the related modification request is executed.*Datatype:* "ModifiedStatusReason1Code" on page 1974

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

**36.1.31.28.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the related instruction is modified, or the related modification request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.28.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.29 DeniedStatus17Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1784
Or}	Reason <Rsn>	[1..*]			1784
	Code <Cd>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785

##### 36.1.31.29.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

##### 36.1.31.29.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785

**36.1.31.29.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request has a denied status.**Code <Cd>** contains one of the following elements (see ["DeniedReason17Choice"](#) on page 1777 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1777

**36.1.31.29.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* ["Max210Text"](#) on page 2079**36.1.31.30 DeniedStatus16Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1785
Or}	Reason <Rsn>	[1..*]			1785
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

**36.1.31.30.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* ["NoReasonCode"](#) on page 1974

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

**36.1.31.30.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

#### 36.1.31.30.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following elements (see "[DeniedReason16Choice](#)" on page 1777 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1778
Or}	Proprietary <Prtry>	[1..1]	±		1778

#### 36.1.31.30.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.31 DeniedStatus15Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

#### 36.1.31.31.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.31.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

#### 36.1.31.31.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following elements (see ["DeniedReason15Choice"](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779

#### 36.1.31.31.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* ["Max210Text"](#) on page 2079

#### 36.1.31.32 ConsentStatus4Choice

*Definition:* Choice of consent status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1787
Or}	Reason <Rsn>	[1..*]			1788
	Code <Cd>	[1..1]			1788
{Or	Code <Cd>	[1..1]	CodeSet		1788
Or}	Proprietary <Prtry>	[1..1]	±		1788
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1789

#### 36.1.31.32.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* ["NoReasonCode"](#) on page 1974

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

**36.1.31.32.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Reason provided for the status.**Reason <Rsn>** contains the following **ConsentReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1788
{Or	Code <Cd>	[1..1]	CodeSet		1788
Or}	Proprietary <Prtry>	[1..1]	±		1788
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1789

**36.1.31.32.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1788
Or}	Proprietary <Prtry>	[1..1]	±		1788

**36.1.31.32.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the counterparty response has a rejection status.*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1943

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

**36.1.31.32.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the counterparty response has a rejection status.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.32.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.33 RejectionStatus39Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1789
Or}	Reason <Rsn>	[1..*]			1789
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1792
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1792

##### 36.1.31.33.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

##### 36.1.31.33.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason59** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1792
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1792

### 36.1.31.33.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1792

### 36.1.31.33.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason75Code" on page 2009

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.

CodeName	Name	Definition
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.

CodeName	Name	Definition
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 36.1.31.33.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.33.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.34 RejectionStatus38Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1792
Or}	Reason <Rsn>	[1..*]			1793
	Code <Cd>	[1..1]			1793
{Or	Code <Cd>	[1..1]	CodeSet		1793
Or}	Proprietary <Prtry>	[1..1]	±		1795
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1795

#### 36.1.31.34.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

### 36.1.31.34.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1793
{Or	Code <Cd>	[1..1]	CodeSet		1793
Or}	Proprietary <Prtry>	[1..1]	±		1795
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1795

#### 36.1.31.34.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1793
Or}	Proprietary <Prtry>	[1..1]	±		1795

#### 36.1.31.34.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason73Code" on page 2007

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.1.31.34.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.34.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.35 RejectionStatus37Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1796
Or}	Reason <Rsn>	[1..*]			1796
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1798
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1798

**36.1.31.35.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.35.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection status.**Reason <Rsn>** contains the following **RejectionReason57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1798
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1798

**36.1.31.35.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following **RejectionReason42Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1798

**36.1.31.35.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason72Code" on page 2006

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.



CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.1.31.35.2.1.2 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 1365](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.35.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* ["Max210Text" on page 2079](#)

### 36.1.31.36 RejectionStatus36Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1799
Or}	Reason <Rsn>	[1..*]			1799
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1802

### 36.1.31.36.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

### 36.1.31.36.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason60** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1802

#### 36.1.31.36.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801

#### 36.1.31.36.2.1.1 Code <Cd>

*Presence:* [1..1]

**Definition:** Specifies the reason why the instruction/request has a repair or rejection status.

**Datatype:** "RejectionReason70Code" on page 2004

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

**36.1.31.36.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.36.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.37 RejectionOrRepairStatus44Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1802
Or}	Reason <Rsn>	[1..*]			1802
	Code <Cd>	[1..1]	±		1803
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1803

##### 36.1.31.37.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

##### 36.1.31.37.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1803
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1803

**36.1.31.37.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following elements (see "[RejectionAndRepairReason39Choice](#)" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1813
Or}	Proprietary <Prtry>	[1..1]	±		1813

**36.1.31.37.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 2079**36.1.31.38 RejectionOrRepairStatus43Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]	±		1804
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1804

**36.1.31.38.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1974

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

**36.1.31.38.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1804
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1804

#### 36.1.31.38.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following elements (see "[RejectionAndRepairReason38Choice](#)" on page 1814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1814
Or}	Proprietary <Prtry>	[1..1]	±		1814

#### 36.1.31.38.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.39 RejectionOrRepairStatus42Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]	±		1805
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1805

#### 36.1.31.39.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.39.2 Reason <Rsn>

*Presence:* [1..\*]



*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1805
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1805

#### 36.1.31.39.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following elements (see "[RejectionAndRepairReason37Choice](#)" on page 1815 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1815

#### 36.1.31.39.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.40 RejectionOrRepairStatus41Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1805
Or}	Reason <Rsn>	[1..*]			1806
	Code <Cd>	[0..*]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806

##### 36.1.31.40.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

**36.1.31.40.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection or repair status.**Reason <Rsn>** contains the following **RejectionOrRepairReason36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806

**36.1.31.40.2.1 Code <Cd>***Presence:* [0..\*]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following elements (see ["RejectionAndRepairReason36Choice"](#) on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1817

**36.1.31.40.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* ["Max210Text"](#) on page 2079**36.1.31.41 GeneratedReasons5Choice***Definition:* Choice of format for the generated reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807

**36.1.31.41.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the transaction was generated.*Datatype:* ["GeneratedReason3Code"](#) on page 1966

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

### 36.1.31.41.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.42 PendingCancellationReasons4Choice

*Definition:* Choice of format for the pending cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1808

#### 36.1.31.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "[PendingReason7Code](#)" on page 1994

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

### 36.1.31.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.43 AcknowledgementReason23Choice

*Definition:* Choice of format for a acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1808
Or}	Proprietary <Prtry>	[1..1]	±		1808

#### 36.1.31.43.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "[AcknowledgementReason9Code](#)" on page 1930

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

#### 36.1.31.43.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.44 AcknowledgementReason15Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1809

##### 36.1.31.44.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason3Code" on page 1929

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

##### 36.1.31.44.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.45 AcknowledgementReason14Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1810
Or}	Proprietary <Prtry>	[1..1]	±		1810

### 36.1.31.45.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason6Code" on page 1930

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 36.1.31.45.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.46 AcknowledgementReason13Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1811
Or}	Proprietary <Prtry>	[1..1]	±		1811

**36.1.31.46.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "RepoCallAcknowledgementReason2Code" on page 2021

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

**36.1.31.46.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.47 FailingStatus13Choice***Definition:* Choice of failing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1811
Or}	Reason <Rsn>	[1..*]			1812
	Code <Cd>	[1..1]	±		1812
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1812

**36.1.31.47.1 NoSpecifiedReason <NoSpctdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.47.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the failing status.**Reason <Rsn>** contains the following **FailingReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1812
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1812

**36.1.31.47.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing status.**Code <Cd>** contains one of the following elements (see ["FailingReason16Choice" on page 1755](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1759

**36.1.31.47.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* ["Max210Text" on page 2079](#)**36.1.31.48 PendingStatus67Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1812
Or}	Reason <Rsn>	[1..*]	±		1813

**36.1.31.48.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* ["NoReasonCode" on page 1974](#)

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



**36.1.31.48.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending status.**Reason <Rsn>** contains the following elements (see "PendingReason30" on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1771

**36.1.31.49 RejectionAndRepairReason39Choice***Definition:* Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1813
Or}	Proprietary <Prtry>	[1..1]	±		1813

**36.1.31.49.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason77Code" on page 2015

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

**36.1.31.49.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.50 RejectionAndRepairReason38Choice

*Definition:* Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1814
Or}	Proprietary <Prtry>	[1..1]	±		1814

#### 36.1.31.50.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason74Code" on page 2009

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

#### 36.1.31.50.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.51 RejectionAndRepairReason37Choice

*Definition:* Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1815

#### 36.1.31.51.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "[RejectionReason71Code](#)" on page 2005

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

#### 36.1.31.51.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.52 RejectionAndRepairReason36Choice

*Definition:* Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1817

#### 36.1.31.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason69Code" on page 2003

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.1.31.52.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.53 SecuritiesPaymentStatus5Choice

*Definition:* Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1817

#### 36.1.31.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesPaymentStatus1Code](#)" on page 2030

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

#### 36.1.31.53.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.54 PendingProcessingStatus18Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1818
Or}	Reason <Rsn>	[1..*]			1818
	Code <Cd>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1819

#### 36.1.31.54.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.54.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1819

##### 36.1.31.54.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following elements (see "PendingProcessingReason17Choice" on page 1750 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1752

### 36.1.31.54.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 2079

### 36.1.31.55 InstructionProcessingStatus42Choice

*Definition:* Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1819
Or	CancellationRequested <CxlReqd>	[1..1]	±	C7	1820
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1820
Or	Cancelled <Canc>	[1..1]	±		1820
Or	Generated <Gnrtd>	[1..1]			1821
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1821
Or}	Reason <Rsn>	[1..*]	±		1821
Or	Repair <Rpr>	[1..1]	±		1822
Or	PendingCancellation <PdgCxl>	[1..1]	±		1822
Or}	ModificationRequested <ModReqd>	[1..1]	±	C7	1822

#### 36.1.31.55.1 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus18Choice" on page 1818 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1818
Or}	Reason <Rsn>	[1..*]			1818
	Code <Cd>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1819

**36.1.31.55.2 CancellationRequested <CxlReqd>***Presence:* [1..1]*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.*Impacted by:* C7 "AdditionalReasonInformationRule"**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

**Constraints**

- **AdditionalReasonInformationRule**

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

**36.1.31.55.3 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

**36.1.31.55.4 Cancelled <Canc>***Presence:* [1..1]*Definition:* Instruction has been cancelled.



**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1846
Or}	Reason <Rsn>	[1..*]			1846
	Code <Cd>	[1..1]			1847
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

### 36.1.31.55.5 Generated <Gnrtd>

*Presence:* [1..1]

*Definition:* Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

**Generated <Gnrtd>** contains one of the following **GeneratedStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1821
Or}	Reason <Rsn>	[1..*]	±		1821

#### 36.1.31.55.5.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.55.5.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the generated status.

**Reason <Rsn>** contains the following elements (see "[GeneratedReason5](#)" on page 1880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1880
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1880

**36.1.31.55.6 Repair <Rpr>***Presence:* [1..1]*Definition:* Instruction/request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1837
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

**36.1.31.55.7 PendingCancellation <PdgCxl>***Presence:* [1..1]*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

**36.1.31.55.8 ModificationRequested <ModReqd>***Presence:* [1..1]*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.*Impacted by:* [C7 "AdditionalReasonInformationRule"](#)**ModificationRequested <ModReqd>** contains the following elements (see "[ProprietaryReason4](#)" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

**Constraints**

- **AdditionalReasonInformationRule**

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

**36.1.31.56 RejectionStatus30Choice**

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1823
Or}	Reason <Rsn>	[1..*]			1823
	Code <Cd>	[1..1]			1823
{Or	Code <Cd>	[1..1]	CodeSet		1824
Or}	Proprietary <Prtry>	[1..1]	±		1824
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1824

**36.1.31.56.1 NoSpecifiedReason <NoSpcfdRsn>**

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.56.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1823
{Or	Code <Cd>	[1..1]	CodeSet		1824
Or}	Proprietary <Prtry>	[1..1]	±		1824
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1824

**36.1.31.56.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1824
Or}	Proprietary <Prtry>	[1..1]	±		1824

### 36.1.31.56.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason55Code" on page 2002

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

### 36.1.31.56.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.56.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 2079

**36.1.31.57 PendingProcessingStatus17Choice**

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1825
Or}	Reason <Rsn>	[1..*]			1825
	Code <Cd>	[1..1]	±		1825
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1825

**36.1.31.57.1 NoSpecifiedReason <NoSpdfdRsn>**

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.57.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1825
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1825

**36.1.31.57.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following elements (see "PendingProcessingReason16Choice" on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752

**36.1.31.57.2.2 AdditionalReasonInformation <AddtlRsnInf>**

*Presence:* [0..1]

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

Datatype: "Max210Text" on page 2079

### 36.1.31.58 AcknowledgedAcceptedStatus32Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1826
Or}	Reason <Rsn>	[1..*]			1826
	Code <Cd>	[1..1]	±		1826
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1826

#### 36.1.31.58.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1974

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

#### 36.1.31.58.2 Reason <Rsn>

Presence: [1..\*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following AcknowledgementReason20 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1826
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1826

##### 36.1.31.58.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see "AcknowledgementReason23Choice" on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1808
Or}	Proprietary <Prtry>	[1..1]	±		1808

##### 36.1.31.58.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

*Datatype:* "Max210Text" on page 2079

### 36.1.31.59 CancellationReason23

*Definition:* Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1827
{Or	Code <Cd>	[1..1]	CodeSet		1827
Or}	Proprietary <Prtry>	[1..1]	±		1828
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1828

#### 36.1.31.59.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1827
Or}	Proprietary <Prtry>	[1..1]	±		1828

##### 36.1.31.59.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason16Code" on page 1934

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.

CodeName	Name	Definition
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 36.1.31.59.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.59.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Provides the corporate action event identification of the event that triggered the cancellation.

*Datatype:* "[Max35Text](#)" on page 2079

### 36.1.31.60 ProprietaryReason4

*Definition:* Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

#### 36.1.31.60.1 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.60.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional information about the processed instruction.

*Datatype:* "Max210Text" on page 2079

### 36.1.31.61 PendingStatus40Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1829
Or}	Reason <Rsn>	[1..*]			1829
	Code <Cd>	[1..1]	±		1830
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1830

#### 36.1.31.61.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.61.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1830
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1830

**36.1.31.61.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.**Code <Cd>** contains one of the following elements (see ["PendingReason31Choice"](#) on page 1766 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1770

**36.1.31.61.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* ["Max210Text"](#) on page 2079**36.1.31.62 PendingStatus39Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1830
Or}	Reason <Rsn>	[1..*]			1830
	Code <Cd>	[1..1]	±		1831
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1831

**36.1.31.62.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* ["NoReasonCode"](#) on page 1974

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

**36.1.31.62.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1831
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1831

#### 36.1.31.62.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following elements (see "[PendingReason30Choice](#)" on page 1770 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1771

#### 36.1.31.62.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.63 PendingStatus38Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

#### 36.1.31.63.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.63.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

#### 36.1.31.63.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following elements (see ["PendingReason28Choice"](#) on page 1740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1741

#### 36.1.31.63.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* ["Max210Text"](#) on page 2079

#### 36.1.31.64 RepairStatus14Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1832
Or}	Reason <Rsn>	[1..*]			1833
	Code <Cd>	[1..1]	±		1833
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1833

#### 36.1.31.64.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* ["NoReasonCode"](#) on page 1974

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

**36.1.31.64.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the repair status.**Reason <Rsn>** contains the following **RepairReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1833
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1833

**36.1.31.64.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following elements (see ["RepairReason12Choice"](#) on page 1741 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1741
Or}	Proprietary <Prtry>	[1..1]	±		1743

**36.1.31.64.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* ["Max210Text"](#) on page 2079**36.1.31.65 RepairStatus13Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1833
Or}	Reason <Rsn>	[1..*]			1834
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1836
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1836

**36.1.31.65.1 NoSpecifiedReason <NoSpctdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* ["NoReasonCode"](#) on page 1974

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

### 36.1.31.65.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the repair status.

**Reason <Rsn>** contains the following **RepairReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1836
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1836

#### 36.1.31.65.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair status.

**Code <Cd>** contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1836

##### 36.1.31.65.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RepairReason4Code" on page 2015

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.

CodeName	Name	Definition
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

**36.1.31.65.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.65.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 2079**36.1.31.66 RepairStatus12Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1837
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

**36.1.31.66.1 NoSpecifiedReason <NoSpctdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1974

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

**36.1.31.66.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the repair status.



**Reason <Rsn>** contains the following **RepairReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1837
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

### 36.1.31.66.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838

### 36.1.31.66.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RepairReason4Code" on page 2015

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.

CodeName	Name	Definition
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

### 36.1.31.66.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.66.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.67 RejectionStatus20Choice

*Definition:* Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1839
Or}	Reason <Rsn>	[1..1]			1839
	Code <Cd>	[1..1]			1840
{Or	Code <Cd>	[1..1]	CodeSet		1840
Or}	Proprietary <Prtry>	[1..1]	±		1840
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1841

##### 36.1.31.67.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

##### 36.1.31.67.2 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1840
{Or	Code <Cd>	[1..1]	CodeSet		1840
Or}	Proprietary <Prtry>	[1..1]	±		1840
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1841

#### 36.1.31.67.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1840
Or}	Proprietary <Prtry>	[1..1]	±		1840

##### 36.1.31.67.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1943

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

##### 36.1.31.67.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.67.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 2079**36.1.31.68 PendingProcessingStatus13Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1841
Or}	Reason <Rsn>	[1..*]			1841
	Code <Cd>	[1..1]	±		1841
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1842

**36.1.31.68.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.68.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending processing status.**Reason <Rsn>** contains the following **PendingProcessingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1841
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1842

**36.1.31.68.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following elements (see "PendingProcessingReason12Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1753

### 36.1.31.68.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 2079

### 36.1.31.69 PendingProcessingStatus12Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1842
Or}	Reason <Rsn>	[1..*]			1842
	Code <Cd>	[1..1]	±		1842
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1843

#### 36.1.31.69.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.69.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1842
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1843

##### 36.1.31.69.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following elements (see "[PendingProcessingReason11Choice](#)" on page 1754 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1755

### 36.1.31.69.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.70 PendingProcessingStatus11Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1843
Or}	Reason <Rsn>	[1..*]			1843
	Code <Cd>	[1..1]			1844
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

#### 36.1.31.70.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.70.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1844
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

#### 36.1.31.70.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845

#### 36.1.31.70.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason2Code" on page 1978

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.



CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.1.31.70.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.70.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.71 CancellationStatus24Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1846
Or}	Reason <Rsn>	[1..*]			1846
	Code <Cd>	[1..1]			1847
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

#### 36.1.31.71.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.71.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1847
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

#### 36.1.31.71.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

#### 36.1.31.71.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason16Code" on page 1934

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 36.1.31.71.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.71.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.72 ResponseStatus6Choice

*Definition:* Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]	±		1848
Or	Rejected <Rjctd>	[1..1]	±		1849
Or}	Pending <Pdg>	[1..1]	±		1849

#### 36.1.31.72.1 Consented <Cnsntd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Consented <Cnsntd>** contains one of the following elements (see "[ConsentStatus4Choice](#)" on page 1787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1787
Or}	Reason <Rsn>	[1..*]			1788
	Code <Cd>	[1..1]			1788
{Or	Code <Cd>	[1..1]	CodeSet		1788
Or}	Proprietary <Prtry>	[1..1]	±		1788
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1789

### 36.1.31.72.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Rejected status of an instruction, advice or request.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus20Choice](#)" on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1839
Or}	Reason <Rsn>	[1..1]			1839
	Code <Cd>	[1..1]			1840
{Or	Code <Cd>	[1..1]	CodeSet		1840
Or}	Proprietary <Prtry>	[1..1]	±		1840
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1841

### 36.1.31.72.3 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Pending status of an instruction, advice or request.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus20Choice](#)" on page 1916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1916
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1916

### 36.1.31.73 FXCancellation3Choice

*Definition:* Choice of format for the forex cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1850
Or}	Proprietary <Prtry>	[1..1]	±		1850

### 36.1.31.73.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the underlying forex transaction should also be cancelled. Yes means forex is to be cancelled. No means forex is to be retained.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 2075):

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

### 36.1.31.73.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Forex cancellation information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.74 CancellationReason23Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1850
Or}	Proprietary <Prtry>	[1..1]	±		1851

### 36.1.31.74.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason9Code" on page 1935

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.

CodeName	Name	Definition
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

### 36.1.31.74.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.75 CancellationReason21Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1851
Or}	Proprietary <Prtry>	[1..1]	±		1852

#### 36.1.31.75.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason5Code" on page 1935

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

### 36.1.31.75.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.76 CancellationReason20Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1852
Or}	Proprietary <Prtry>	[1..1]	±		1853

#### 36.1.31.76.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason12Code" on page 1933

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.



CodeName	Name	Definition
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

### 36.1.31.76.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.77 MatchingStatus25Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1854
Or	Unmatched <Umtchd>	[1..1]			1854
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1855
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

**36.1.31.77.1 Matched <Mtchd>***Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C7 "AdditionalReasonInformationRule"**Matched <Mtchd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

**Constraints**

- **AdditionalReasonInformationRule**

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

**36.1.31.77.2 Unmatched <Umtchd>***Presence:* [1..1]*Definition:* Status is unmatched.**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1855
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855

**36.1.31.77.2.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.77.2.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1855
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855

#### 36.1.31.77.2.2.1 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 "[UnmatchedReason23Choice](#)" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1735
Or}	Proprietary <Prtry>	[1..1]	±		1737

#### 36.1.31.77.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.77.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 36.1.31.78 Status19Choice

*Definition:* Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1857
Or	AllocationStatus <AllcnSts>	[1..1]			1857
{Or	Code <Cd>	[1..1]	CodeSet		1857
Or}	Proprietary <Prtry>	[1..1]	±		1857
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1858
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1858
{Or	Code <Cd>	[1..1]	CodeSet		1858
Or}	Proprietary <Prtry>	[1..1]	±		1859
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1859
{Or	Code <Cd>	[1..1]	CodeSet		1859
Or}	Proprietary <Prtry>	[1..1]	±		1860
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1860
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1860
{Or	Code <Cd>	[1..1]	CodeSet		1860
Or}	Proprietary <Prtry>	[1..1]	±		1862
Or	MatchingStatus <MtchgSts>	[1..1]	±		1862
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1863
{Or	Code <Cd>	[1..1]	CodeSet		1863
Or}	Proprietary <Prtry>	[1..1]	±		1863
Or	ResponseStatus <RspnSts>	[1..1]			1863
{Or	Code <Cd>	[1..1]	CodeSet		1864
Or}	Proprietary <Prtry>	[1..1]	±		1864
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1864
{Or	Code <Cd>	[1..1]	CodeSet		1865
Or}	Proprietary <Prtry>	[1..1]	±		1865
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1866
{Or	Code <Cd>	[1..1]	CodeSet		1866
Or}	Proprietary <Prtry>	[1..1]	±		1866
Or	SettlementStatus <SttlmSts>	[1..1]	±		1867
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1867
{Or	Code <Cd>	[1..1]	CodeSet		1867

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1868

**Constraints**

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

**36.1.31.78.1 AffirmationStatus <AffirmSts>**

*Presence:* [1..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "AffirmationStatus8Choice" on page 1883 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

**36.1.31.78.2 AllocationStatus <AllcnSts>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

**AllocationStatus <AllcnSts>** contains one of the following **AllocationSatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1857
Or}	Proprietary <Prtry>	[1..1]	±		1857

**36.1.31.78.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

*Datatype:* "AllocationStatus1Code" on page 1932

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

**36.1.31.78.2.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.78.3 RepoCallRequestStatus <RepoCallReqSts>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

**RepoCallRequestStatus <RepoCallReqSts>** contains one of the following elements (see "[RepoCallRequestStatus8Choice](#)" on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1868
Or}	Proprietary <Prtry>	[1..1]	±		1868

### 36.1.31.78.4 CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of a corporate action or the status of a payment.

**CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>** contains one of the following **CorporateActionEventProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1858
Or}	Proprietary <Prtry>	[1..1]	±		1859

#### 36.1.31.78.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status of a corporate action or the status of a payment expressed as an ISO 20022 code.

*Datatype:* "[CorporateActionEventProcessingStatus1Code](#)" on page 1936

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

**36.1.31.78.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status of a corporate action or the status of a payment expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.78.5 CorporateActionEventStage <CorpActnEvtStag>***Presence:* [1..1]*Definition:* Stage in the corporate action event life cycle.**CorporateActionEventStage <CorpActnEvtStag>** contains one of the following **CorporateActionEventStage3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1859
Or}	Proprietary <Prtry>	[1..1]	±		1860

**36.1.31.78.5.1 Code <Cd>***Presence:* [1..1]*Definition:* Corporate action event stage expressed as an ISO 20022 code.*Datatype:* "[CorporateActionEventStage2Code](#)" on page 1937

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.

CodeName	Name	Definition
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

**36.1.31.78.5.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Corporate action event stage expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.78.6 InferredMatchingStatus <IfrrdMtchgSts>**

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

**36.1.31.78.7 InstructionProcessingStatus <InstrPrcgSts>**

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following **InstructionProcessingStatus23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1860
Or}	Proprietary <Prtry>	[1..1]	±		1862

**36.1.31.78.7.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

*Datatype:* "[InstructionProcessingStatus1Code](#)" on page 1966



CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

### 36.1.31.78.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.78.8 MatchingStatus <MtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

### 36.1.31.78.9 RegistrationProcessingStatus <RegnPrpgSts>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

**RegistrationProcessingStatus <RegnPrpgSts>** contains one of the following **RegistrationProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1863
Or}	Proprietary <Prtry>	[1..1]	±		1863

#### 36.1.31.78.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

*Datatype:* "RegistrationProcessingStatus1Code" on page 2002

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

#### 36.1.31.78.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.78.10 ResponseStatus <RspnSts>

*Presence:* [1..1]

**Definition:** Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**ResponseStatus <RspnSts>** contains one of the following **ResponseStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1864
Or}	Proprietary <Prtry>	[1..1]	±		1864

### 36.1.31.78.10.1 Code <Cd>

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

**Definition:** Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**Datatype:** "ResponseStatus1Code" on page 2024

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

### 36.1.31.78.10.2 Proprietary <Prtry>

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

**Definition:** Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.78.11 ReplacementProcessingStatus <RplcmntPrcgSts>

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

**Definition:** Provides the processing status of the replacement request.

**ReplacementProcessingStatus <RplcmntPrcgSts>** contains one of the following **ReplacementProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1865
Or}	Proprietary <Prtry>	[1..1]	±		1865

### 36.1.31.78.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the processing status of the replacement request.

*Datatype:* "ReplacementProcessingStatus1Code" on page 2020

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

### 36.1.31.78.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the processing status of the replacement request.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.78.12 CancellationProcessingStatus <CxIPrcgSts>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

**CancellationProcessingStatus <CxIPrcgSts>** contains one of the following **CancellationProcessingStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1866
Or}	Proprietary <Prtry>	[1..1]	±		1866

**36.1.31.78.12.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.*Datatype:* "CancellationProcessingStatus1Code" on page 1933

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

**36.1.31.78.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.78.13 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of a transaction.

**SettlementStatus <SttlmSts>** contains one of the following elements (see "[SettlementStatus19Choice](#)" on page 1871 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1871
Or}	Proprietary <Prtry>	[1..1]	±		1871

### 36.1.31.78.14 SettlementConditionModificationStatus <SttlmCondModSts>

*Presence:* [1..1]

*Definition:* Provides the status of a securities settlement condition modification request.

**SettlementConditionModificationStatus <SttlmCondModSts>** contains one of the following **SettlementConditionModificationStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1867
Or}	Proprietary <Prtry>	[1..1]	±		1868

#### 36.1.31.78.14.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the securities settlement condition modification request.

*Datatype:* "[SettlementConditionModificationStatus1Code](#)" on page 2048

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.

CodeName	Name	Definition
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

### 36.1.31.78.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the securities settlement condition modification request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.79 RepoCallRequestStatus8Choice

*Definition:* Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1868
Or}	Proprietary <Prtry>	[1..1]	±		1868

#### 36.1.31.79.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

*Datatype:* "[RepoCallRequestStatus1Code](#)" on page 2021

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

#### 36.1.31.79.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.80 RepoCallRequestStatus7Choice

*Definition:* Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1869
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1869
Or}	Reason <Rsn>	[1..*]			1870
	Code <Cd>	[1..1]	±		1870
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1870
Or	Denied <Dnd>	[1..1]	±		1870
Or}	Proprietary <Prtry>	[1..1]	±		1871

#### 36.1.31.80.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following **AcknowledgedAcceptedStatus22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1869
Or}	Reason <Rsn>	[1..*]			1870
	Code <Cd>	[1..1]	±		1870
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1870

##### 36.1.31.80.1.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

**36.1.31.80.1.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the acknowledged accepted status.**Reason <Rsn>** contains the following **AcknowledgementReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1870
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1870

**36.1.31.80.1.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Code <Cd>** contains one of the following elements (see "[AcknowledgementReason13Choice](#)" on page 1810 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1811
Or}	Proprietary <Prtry>	[1..1]	±		1811

**36.1.31.80.1.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 2079**36.1.31.80.2 Denied <Dnd>***Presence:* [1..1]*Definition:* Instruction/Request will not be executed.**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus17Choice](#)" on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1784
Or}	Reason <Rsn>	[1..*]			1784
	Code <Cd>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785

**36.1.31.80.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**36.1.31.81 SettlementStatus19Choice***Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1871
Or}	Proprietary <Prtry>	[1..1]	±		1871

**36.1.31.81.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the status of settlement of an instruction/financial instrument movement.*Datatype:* "[SecuritiesSettlementStatus2Code](#)" on page 2031

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

**36.1.31.81.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.82 SettlementStatus18Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1872
Or	Failing <Fng>	[1..1]			1873
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1873
Or}	Reason <Rsn>	[1..*]			1873
	Code <Cd>	[1..1]			1873
{Or	Code <Cd>	[1..1]	CodeSet		1874
Or}	Proprietary <Prtry>	[1..1]	±		1877
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1877
Or}	Proprietary <Prtry>	[1..1]	±		1877

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 36.1.31.82.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus40Choice](#)" on page 1829 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1829
Or}	Reason <Rsn>	[1..*]			1829
	Code <Cd>	[1..1]	±		1830
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1830

**36.1.31.82.2 Failing <FIng>***Presence:* [1..1]*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.**Failing <FIng>** contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1873
Or}	Reason <Rsn>	[1..*]			1873
	Code <Cd>	[1..1]			1873
{Or	Code <Cd>	[1..1]	CodeSet		1874
Or}	Proprietary <Prtry>	[1..1]	±		1877
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1877

**36.1.31.82.2.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.82.2.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the failing status.**Reason <Rsn>** contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1873
{Or	Code <Cd>	[1..1]	CodeSet		1874
Or}	Proprietary <Prtry>	[1..1]	±		1877
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1877

**36.1.31.82.2.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1874
Or}	Proprietary <Prtry>	[1..1]	±		1877

### 36.1.31.82.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason2Code" on page 1956

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.

CodeName	Name	Definition
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.



CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.1.31.82.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.82.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.82.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

### 36.1.31.83 MatchingStatus26Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1878
Or	Unmatched <Umtchd>	[1..1]			1878
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1879
Or}	Reason <Rsn>	[1..*]			1879
	Code <Cd>	[1..1]	±		1879
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1879
Or}	Proprietary <Prtry>	[1..1]	±		1880

#### 36.1.31.83.1 Matched <Mtchd>

*Presence:* [1..1]

*Definition:* Status is matched.

*Impacted by:* C7 "[AdditionalReasonInformationRule](#)"

**Matched <Mtchd>** contains the following elements (see "[ProprietaryReason4](#)" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

#### 36.1.31.83.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1879
Or}	Reason <Rsn>	[1..*]			1879
	Code <Cd>	[1..1]	±		1879
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1879

#### 36.1.31.83.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.83.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1879
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1879

##### 36.1.31.83.2.2.1 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 "UnmatchedReason24Choice" on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734

##### 36.1.31.83.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 2079

**36.1.31.83.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**36.1.31.84 GeneratedReason5***Definition:* Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1880
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1880

**36.1.31.84.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the transaction was generated.**Code <Cd>** contains one of the following elements (see "[GeneratedReasons5Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807

**36.1.31.84.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 2079**36.1.31.85 MatchingDenied3Choice***Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1881
Or}	Proprietary <Prtry>	[1..1]	±		1881

**36.1.31.85.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the execution of a matching denial process.*Datatype:* "MatchingProcess1Code" on page 1973

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

**36.1.31.85.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the execution of a matching denial process.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.86 ProcessingStatus52Choice***Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1881
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1882
Or	Repair <Rpr>	[1..1]	±		1882
Or	PendingCancellation <PdgCxl>	[1..1]	±		1882
Or	Proprietary <Prtry>	[1..1]	±		1883
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C7	1883

**36.1.31.86.1 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1914 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

### 36.1.31.86.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1843
Or}	Reason <Rsn>	[1..*]			1843
	Code <Cd>	[1..1]			1844
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

### 36.1.31.86.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RepairStatus12Choice" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1837
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1838
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

### 36.1.31.86.4 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* A cancellation request from yourself for this instruction is pending waiting for further processing (only as a response to a SecuritiesTransactionStatusQuery). The pending status on the

processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus38Choice" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1831
Or}	Reason <Rsn>	[1..*]			1831
	Code <Cd>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1832

### 36.1.31.86.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

### 36.1.31.86.6 CancellationRequested <CxlReqd>

*Presence:* [1..1]

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

*Impacted by:* C7 "AdditionalReasonInformationRule"

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 36.1.31.87 AffirmationStatus8Choice

*Definition:* Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1884

### 36.1.31.87.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

*Datatype:* "AffirmationStatus1Code" on page 1931

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

### 36.1.31.87.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.88 MatchingStatus27Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1884
Or}	Proprietary <Prtry>	[1..1]	±		1885

### 36.1.31.88.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

*Datatype:* "MatchingStatus1Code" on page 1974

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.



CodeName	Name	Definition
NMAT	Unmatched	Instruction has not been matched.

### 36.1.31.88.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.89 AllegementStatus3Choice

*Definition:* Choice of format for the allegement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1885
Or}	Proprietary <Prtry>	[1..1]	±		1885

#### 36.1.31.89.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status of the allegement reported.

*Datatype:* "[AllegementStatus1Code](#)" on page 1932

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

#### 36.1.31.89.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status of the allegement reported.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.90 SettlementStatus17Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1886
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1887
Or}	Reason <Rsn>	[1..*]			1887
	Code <Cd>	[1..1]			1887
{Or	Code <Cd>	[1..1]	CodeSet		1888
Or}	Proprietary <Prtry>	[1..1]	±		1891
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1891
Or	Failing <Fng>	[1..1]			1891
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1891
Or}	Reason <Rsn>	[1..*]			1892
	Code <Cd>	[1..1]			1892
{Or	Code <Cd>	[1..1]	CodeSet		1892
Or}	Proprietary <Prtry>	[1..1]	±		1896
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1896
Or}	Proprietary <Prtry>	[1..1]	±		1896

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 36.1.31.90.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1887
Or}	Reason <Rsn>	[1..*]			1887
	Code <Cd>	[1..1]			1887
{Or	Code <Cd>	[1..1]	CodeSet		1888
Or}	Proprietary <Prtry>	[1..1]	±		1891
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1891

#### 36.1.31.90.1.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.90.1.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1887
{Or	Code <Cd>	[1..1]	CodeSet		1888
Or}	Proprietary <Prtry>	[1..1]	±		1891
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1891

#### 36.1.31.90.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1888
Or}	Proprietary <Prtry>	[1..1]	±		1891

**36.1.31.90.1.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason2Code" on page 1991

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

CodeName	Name	Definition
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.1.31.90.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.90.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.90.2 Failing <FIng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1891
Or}	Reason <Rsn>	[1..*]			1892
	Code <Cd>	[1..1]			1892
{Or	Code <Cd>	[1..1]	CodeSet		1892
Or}	Proprietary <Prtry>	[1..1]	±		1896
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1896

### 36.1.31.90.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

**36.1.31.90.2.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the failing status.**Reason <Rsn>** contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1892
{Or	Code <Cd>	[1..1]	CodeSet		1892
Or}	Proprietary <Prtry>	[1..1]	±		1896
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1896

**36.1.31.90.2.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing status.**Code <Cd>** contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1892
Or}	Proprietary <Prtry>	[1..1]	±		1896

**36.1.31.90.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1956

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.



CodeName	Name	Definition
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

**36.1.31.90.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.90.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 2079**36.1.31.90.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**36.1.31.91 MatchingStatus24Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	1897
Or	Unmatched <Umtchd>	[1..1]			1897
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1901

### 36.1.31.91.1 Matched <Mtchd>

*Presence:* [1..1]

*Definition:* Status is matched.

*Impacted by:* C7 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see "ProprietaryReason4" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

#### Constraints

- **AdditionalReasonInformationRule**

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

### 36.1.31.91.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1898
Or}	Reason <Rsn>	[1..*]			1898
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901

#### 36.1.31.91.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.91.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1898
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901

#### 36.1.31.91.2.2.1 Code <Cd>

*Presence:* [1..1]

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

**Code <Cd>** contains one of the following **UnmatchedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1899
Or}	Proprietary <Prtry>	[1..1]	±		1901

**36.1.31.91.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason11Code" on page 2064

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.

CodeName	Name	Definition
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.



**36.1.31.91.2.2.1.2 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.91.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 2079**36.1.31.91.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**36.1.31.92 SettlementStatus16Choice***Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1902
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1902
Or}	Reason <Rsn>	[1..*]	±		1902
Or	Failing <FIng>	[1..1]			1902
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1903
Or}	Reason <Rsn>	[1..*]	±		1903
Or}	Proprietary <Prtry>	[1..1]	±		1903

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**36.1.31.92.1 Pending <Pdg>**

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1902
Or}	Reason <Rsn>	[1..*]	±		1902

**36.1.31.92.1.1 NoSpecifiedReason <NoSpdfdRsn>**

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

**36.1.31.92.1.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following elements (see "PendingReason14" on page 1907 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1908
{Or	Code <Cd>	[1..1]	CodeSet		1908
Or}	Proprietary <Prtry>	[1..1]	±		1911
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1911

**36.1.31.92.2 Failing <FIng>**

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1903
Or}	Reason <Rsn>	[1..*]	±		1903

#### 36.1.31.92.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

#### 36.1.31.92.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following elements (see "FailingReason7" on page 1903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1904
{Or	Code <Cd>	[1..1]	CodeSet		1904
Or}	Proprietary <Prtry>	[1..1]	±		1907
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1907

#### 36.1.31.92.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

#### 36.1.31.93 FailingReason7

*Definition:* Specifies the reason why the instruction or request has a failing settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1904
{Or	Code <Cd>	[1..1]	CodeSet		1904
Or}	Proprietary <Prtry>	[1..1]	±		1907
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1907

### 36.1.31.93.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1904
Or}	Proprietary <Prtry>	[1..1]	±		1907

#### 36.1.31.93.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason3Code" on page 1959

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive

CodeName	Name	Definition
		against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.1.31.93.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.31.93.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.94 PendingReason14

*Definition:* Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1908
{Or	Code <Cd>	[1..1]	CodeSet		1908
Or}	Proprietary <Prtry>	[1..1]	±		1911
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1911

### 36.1.31.94.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1908
Or}	Proprietary <Prtry>	[1..1]	±		1911

#### 36.1.31.94.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason10Code" on page 1981

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.



CodeName	Name	Definition
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.

CodeName	Name	Definition
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.

CodeName	Name	Definition
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

#### 36.1.31.94.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.31.94.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

#### 36.1.31.95 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]	±		1912
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	1912

**36.1.31.95.1 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 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.31.95.2 ProprietaryReason <PrtryRsn>***Presence:* [0..\*]*Definition:* Proprietary identification of the reason related to a proprietary status.*Impacted by:* C7 "[AdditionalReasonInformationRule](#)"**ProprietaryReason <PrtryRsn>** contains the following elements (see "[ProprietaryReason4](#)" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1829

**Constraints**

- AdditionalReasonInformationRule**

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

**36.1.31.96 AcknowledgementReason9***Definition:* Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1912
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1913

**36.1.31.96.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following elements (see "[AcknowledgementReason12Choice](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776

### 36.1.31.96.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.97 AcknowledgedAcceptedStatus23Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1913
Or}	Reason <Rsn>	[1..*]			1913
	Code <Cd>	[1..1]	±		1913
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1914

#### 36.1.31.97.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.97.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1913
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1914

##### 36.1.31.97.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Choice of format for the acknowledgement reason.

**Code <Cd>** contains one of the following elements (see "[AcknowledgementReason14Choice](#)" on page 1809 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1810
Or}	Proprietary <Prtry>	[1..1]	±		1810

### 36.1.31.97.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "[Max210Text](#)" on page 2079

### 36.1.31.98 AcknowledgedAcceptedStatus21Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1914
Or}	Reason <Rsn>	[1..*]	±		1914

#### 36.1.31.98.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

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

*Datatype:* "[NoReasonCode](#)" on page 1974

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

#### 36.1.31.98.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following elements (see "[AcknowledgementReason9](#)" on page 1912 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1912
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1913

### 36.1.31.99 AcknowledgedAcceptedStatus24Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1915
Or}	Reason <Rsn>	[1..*]			1915
	Code <Cd>	[1..1]	±		1915
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1915

### 36.1.31.99.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

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

*Datatype:* "NoReasonCode" on page 1974

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

### 36.1.31.99.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1915
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1915

#### 36.1.31.99.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following elements (see "AcknowledgementReason15Choice" on page 1809 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1809

#### 36.1.31.99.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 2079

### 36.1.31.100 PendingStatus20Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1916
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1916

#### 36.1.31.100.1 Forwarded <Fwdd>

*Presence:* [1..1]

*Definition:* Allegement is forwarded.

**Forwarded <Fwdd>** contains the following elements (see "[NoSpecifiedReason1](#)" on page 1730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1730

#### 36.1.31.100.2 UnderInvestigation <UdrInvstgtn>

*Presence:* [1..1]

*Definition:* Allegement is under investigation.

**UnderInvestigation <UdrInvstgtn>** contains the following elements (see "[NoSpecifiedReason1](#)" on page 1730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1730

## 36.1.32 System Identification

### 36.1.32.1 ClearingSystemIdentification2Choice

*Definition:* Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1916
Or}	Proprietary <Prtry>	[1..1]	Text		1917

#### 36.1.32.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Identification of a clearing system, in a coded form as published in an external list.

*Datatype:* "[ExternalClearingSystemIdentification1Code](#)" on page 1951



**36.1.32.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Identification code for a clearing system, that has not yet been identified in the list of clearing systems.*Datatype:* "Max35Text" on page 2079**36.1.33 Transaction Type****36.1.33.1 TransactionActivity3Choice***Definition:* Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1917
Or}	Proprietary <Prtry>	[1..1]	±		1917

**36.1.33.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Transaction type expressed as an ISO 20022 code.*Datatype:* "TransactionActivity1Code" on page 2061

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

**36.1.33.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Transaction type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

**36.1.33.2 SettlementTransactionCondition18Choice**

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1918
Or}	Proprietary <Prtry>	[1..1]	±		1919

**36.1.33.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition6Code" on page 2055

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.

CodeName	Name	Definition
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothection	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

### 36.1.33.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.33.3 SettlementTransactionCondition16Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1919
Or}	Proprietary <Prtry>	[1..1]	±		1921

#### 36.1.33.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition10Code](#)" on page 2049

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

### 36.1.33.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.33.4 SettlementTransactionCondition19Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1921
Or}	Proprietary <Prtry>	[1..1]	±		1922

#### 36.1.33.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition3Code](#)" on page 2054

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).

CodeName	Name	Definition
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

#### 36.1.33.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

#### 36.1.33.5 SettlementTransactionCondition20Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1922
Or}	Proprietary <Prtry>	[1..1]	±		1924

##### 36.1.33.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition8Code" on page 2056

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.

CodeName	Name	Definition
RHYP	Rehypotheication	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

### 36.1.33.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.33.6 SettlementTransactionCondition17Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1924
Or}	Proprietary <Prtry>	[1..1]	±		1925

#### 36.1.33.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition4Code](#)" on page 2055

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.



CodeName	Name	Definition
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

### 36.1.33.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

### 36.1.33.7 TradeTransactionCondition5Choice

*Definition:* Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1925
Or}	Proprietary <Prtry>	[1..1]	±		1926

### 36.1.33.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as an ISO 20022 code.

*Datatype:* "[TradeTransactionCondition4Code](#)" on page 2059

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.

CodeName	Name	Definition
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

### 36.1.33.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1365
	Issuer <Issr>	[1..1]	Text		1365
	SchemeName <SchmeNm>	[0..1]	Text		1365

## 36.2 Message Datatypes

### 36.2.1 Amount

#### 36.2.1.1 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 1930

#### 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.

#### 36.2.1.2 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 1931

#### 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.

### 36.2.1.3 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 1931

#### 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.

### 36.2.1.4 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

## 36.2.2 CodeSet

### 36.2.2.1 AcknowledgementReason3Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

### 36.2.2.2 AcknowledgementReason5Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.

CodeName	Name	Definition
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 36.2.2.3 AcknowledgementReason6Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 36.2.2.4 AcknowledgementReason9Code

*Definition:* Specifies additional information about a processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

### 36.2.2.5 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.

**36.2.2.6 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.

**36.2.2.7 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.

**36.2.2.8 AffirmationStatus1Code**

*Definition:* Specifies the affirmation status of a trade.

*Type:* CodeSet

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

**36.2.2.9 AllegementStatus1Code**

*Definition:* Specifies the status of an allegement.

*Type:* CodeSet

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

**36.2.2.10 AllocationStatus1Code**

*Definition:* Specifies the status of allocation of collateral to cover the instruction.

*Type:* CodeSet

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

**36.2.2.11 AutoBorrowing1Code**

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

**36.2.2.12 AutoBorrowing2Code**

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.



**36.2.2.13 BlockTrade1Code**

*Definition:* Specifies whether the instruction is the parent or a children of a block trade.

*Type:* CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

**36.2.2.14 BusinessMessagePriorityCode**

*Definition:* Specifies the priority levels for the BusinessMessage.

The different priorities are typically user / service / implementation dependent. The semantics of the different values for a Message (Set) need to be defined by the relevant user community (SEG.).

*Type:* CodeSet

**Constraints**

- **ValidationByTable**

**36.2.2.15 CancellationProcessingStatus1Code**

*Definition:* Specifies the status of a cancellation request.

*Type:* CodeSet

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

**36.2.2.16 CancelledStatusReason12Code**

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

### 36.2.2.17 CancelledStatusReason16Code

*Definition:* Specifies the reason for the cancellation status.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.

CodeName	Name	Definition
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 36.2.2.18 CancelledStatusReason5Code

*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 Narrative.

### 36.2.2.19 CancelledStatusReason9Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

### 36.2.2.20 CashSettlementSystem2Code

*Definition:* Specifies the cash settlement system used.

*Type:* CodeSet

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

### 36.2.2.21 CopyDuplicate1Code

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Type:* CodeSet

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

### 36.2.2.22 CorporateActionEventProcessingStatus1Code

*Definition:* Specifies the stage in the corporate action event life cycle.

*Type:* CodeSet

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

**36.2.2.23 CorporateActionEventStage2Code**

*Definition:* Specifies the stage of the corporate action event.

*Type:* CodeSet

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

**36.2.2.24 CorporateActionEventType33Code**

*Definition:* Specifies the corporate action event type.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.

CodeName	Name	Definition
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.

CodeName	Name	Definition
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore,

CodeName	Name	Definition
		not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being



CodeName	Name	Definition
		offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the

CodeName	Name	Definition
		terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.

CodeName	Name	Definition
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

### 36.2.2.25 CorporateActionOption5Code

*Definition:* Specifies the corporate action options available to the account owner.

*Type:* CodeSet

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

### 36.2.2.26 CounterpartyResponseStatusReason1Code

*Definition:* Specifies the type of counterparty's action the response is related to.

*Type:* CodeSet

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

### 36.2.2.27 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).

### 36.2.2.28 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.

### 36.2.2.29 DateType3Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

### 36.2.2.30 DateType4Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

### 36.2.2.31 DateType5Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

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

### 36.2.2.32 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).

### 36.2.2.33 DeliveryReturn1Code

*Definition:* Specifies the type of delivery return.

*Type:* CodeSet

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

**36.2.2.34 DeniedReason3Code***Definition:* Specifies the denied reason.*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

**36.2.2.35 DeniedReason4Code***Definition:* Specifies the denied reason.*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

**36.2.2.36 DeniedReason6Code***Definition:* Specifies the denied reason.*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

### 36.2.2.37 DeniedReason7Code

*Definition:* Specifies the denied reason.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.

CodeName	Name	Definition
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

### 36.2.2.38 DistributionPolicy1Code

*Definition:* Specifies if income is to be paid out (distributed) or retained (accumulated).

*Type:* CodeSet

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

### 36.2.2.39 Eligibility1Code

*Definition:* Identifies the type of investor. The rules that apply to each type of client are different.

*Type:* CodeSet

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

### 36.2.2.40 EventFrequency3Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
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.



CodeName	Name	Definition
WEEK	Weekly	Event takes place once a week.

### 36.2.2.41 EventFrequency4Code

*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.

### 36.2.2.42 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.

### 36.2.2.43 ExposureType12Code

*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 Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
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).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
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.

CodeName	Name	Definition
REPO	RepurchaseAgreement	Relates to repurchase agreement 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.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
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.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.

#### 36.2.2.44 ExternalClearingSystemIdentification1Code

*Definition:* Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

##### Format

minLength	1
maxLength	5

#### 36.2.2.45 ExternalFinancialInstitutionIdentification1Code

*Definition:* Specifies the external financial institution identification 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](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

**36.2.2.46 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](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

**36.2.2.47 ExternalOrganisationIdentification1Code**

*Definition:* Specifies the external organisation identification 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](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

**36.2.2.48 ExternalPersonIdentification1Code**

*Definition:* Specifies the external person identification 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](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 36.2.2.49 FailingReason1Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or

CodeName	Name	Definition
		counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 36.2.2.50 FailingReason2Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.



CodeName	Name	Definition
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.

CodeName	Name	Definition
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.2.2.51 FailingReason3Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.

CodeName	Name	Definition
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.

CodeName	Name	Definition
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.

CodeName	Name	Definition
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.2.2.52 FailingReason4Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.



CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

CodeName	Name	Definition
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

### 36.2.2.53 FormOfSecurity1Code

*Definition:* Form of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

### 36.2.2.54 GeneratedReason3Code

*Definition:* Specifies the reason why the transaction was generated.

*Type:* CodeSet

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

### 36.2.2.55 InstructionProcessingStatus1Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

### 36.2.2.56 InterestComputationMethod2Code

*Definition:* Specifies the method used to compute accruing interest of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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.

### 36.2.2.57 InvestmentFundRole2Code

*Definition:* Specifies the role played by an actor in an investment fund transaction.

*Type:* CodeSet

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may

CodeName	Name	Definition
		provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

### 36.2.2.58 LegalFramework1Code

*Definition:* Identifies the legal framework of the transaction.

*Type:* CodeSet

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

### 36.2.2.59 LinkageType1Code

*Definition:* Type of linkage requested.

*Type:* CodeSet

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.



CodeName	Name	Definition
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

### 36.2.2.60 MarketClientSide1Code

*Definition:* Specifies if an instruction is for a market or client side transaction.

*Type:* CodeSet

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

### 36.2.2.61 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.

### 36.2.2.62 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.

### 36.2.2.63 MatchingProcess1Code

*Definition:* Specifies the action to be performed on the matching process.

*Type:* CodeSet

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

### 36.2.2.64 MatchingStatus1Code

*Definition:* Provides the matching status of the instruction at the time the settlement instruction was sent.

*Type:* CodeSet

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

### 36.2.2.65 ModifiedStatusReason1Code

*Definition:* Specifies that the transaction has been modified.

*Type:* CodeSet

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

### 36.2.2.66 NamePrefix2Code

*Definition:* Specifies the terms used to formally address a person.

*Type:* CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

### 36.2.2.67 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.

**36.2.2.68 OpeningClosing1Code**

*Definition:* Specifies additional information relative to the processing of the trade.

*Type:* CodeSet

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

**36.2.2.69 OptionStyle2Code**

*Definition:* Defines how an option can be exercised.

*Type:* CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

**36.2.2.70 OptionType1Code**

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

*Type:* CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

**36.2.2.71 OriginatorRole2Code**

*Definition:* Specifies the role of the trading party in the transaction.

*Type:* CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini" exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.

CodeName	Name	Definition
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

### 36.2.2.72 OwnershipLegalRestrictions1Code

*Definition:* Specifies the regulatory restrictions applicable to a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

### 36.2.2.73 PartialSettlement2Code

*Definition:* Information about partial settlement.

*Type:* CodeSet

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.

CodeName	Name	Definition
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

### 36.2.2.74 PendingFailingReason1Code

*Definition:* Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

### 36.2.2.75 PendingProcessingReason1Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.

CodeName	Name	Definition
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

### 36.2.2.76 PendingProcessingReason2Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.2.2.77 PendingProcessingReason3Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

### 36.2.2.78 PendingProcessingReason4Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.



CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 36.2.2.79 PendingReason10Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.2.2.80 PendingReason1Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 36.2.2.81 PendingReason24Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.



CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.

CodeName	Name	Definition
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

### 36.2.2.82 PendingReason2Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.

CodeName	Name	Definition
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.

CodeName	Name	Definition
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.2.2.83 PendingReason6Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

### 36.2.2.84 PendingReason7Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

### 36.2.2.85 PendingReason8Code

*Definition:* Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed



CodeName	Name	Definition
		person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete

CodeName	Name	Definition
		documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

### 36.2.2.86 PendingReason9Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

**36.2.2.87 PledgeeType1Code**

*Definition:* Specifies the type of pledgee.

*Type:* CodeSet

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

**36.2.2.88 PreConfirmation1Code**

*Definition:* Specifies if there is a pre-confirmation of cash or securities.

*Type:* CodeSet

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

**36.2.2.89 PreferredContactMethod1Code**

*Definition:* Preferred method used to reach the individual contact within an organisation.

*Type:* CodeSet

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

**36.2.2.90 PriceValueType12Code**

*Definition:* Price will not be paid.

*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.

CodeName	Name	Definition
PARV	Par	Price is the face amount.
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.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

### 36.2.2.91 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.

### 36.2.2.92 ProcessingPosition3Code

*Definition:* Specifies the processing position.

*Type:* CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

### 36.2.2.93 ProcessingPosition4Code

*Definition:* Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

*Type:* CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

### 36.2.2.94 ProcessingPosition5Code

*Definition:* Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

*Type:* CodeSet

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

### 36.2.2.95 RateType1Code

*Definition:* Specifies whether the rate is fixed or variable or a forfeit.

*Type:* CodeSet

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

### 36.2.2.96 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.

### 36.2.2.97 Registration1Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

### 36.2.2.98 Registration2Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

### 36.2.2.99 RegistrationProcessingStatus1Code

*Definition:* Specifies the status of the registration processing.

*Type:* CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

### 36.2.2.100 RejectionReason55Code

*Definition:* Specifies the reason the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

### 36.2.2.101 RejectionReason69Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

**36.2.2.102 RejectionReason70Code**

*Definition:* Specifies the reason why the securities financing instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.



CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 36.2.2.103 RejectionReason71Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

### 36.2.2.104 RejectionReason72Code

*Definition:* Specifies the reason why the settlement instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.

CodeName	Name	Definition
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.2.2.105 RejectionReason73Code

*Definition:* Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.2.2.106 RejectionReason74Code

*Definition:* Unrecognised or invalid depository.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

### 36.2.2.107 RejectionReason75Code

*Definition:* Specifies the reason why the settlement instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.

CodeName	Name	Definition
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 36.2.2.108 RejectionReason76Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
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.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised, missing or invalid shareholder number.



CodeName	Name	Definition
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.

CodeName	Name	Definition
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/ time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 36.2.2.109 RejectionReason77Code

*Definition:* Specifies the reason why the request has a rejected or repair status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

### 36.2.2.110 RepairReason4Code

*Definition:* Specifies the reason why the settlement instruction has a repair status.

*Type:* CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

### 36.2.2.111 RepairReason5Code

*Definition:* Specifies the reason why the securities financing instruction has a repair status.

*Type:* CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.

CodeName	Name	Definition
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

### 36.2.2.112 RepairReason6Code

*Definition:* Specifies the reason why the securities financing instruction has a repair status.

*Type:* CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

### 36.2.2.113 ReplacementProcessingStatus1Code

*Definition:* Specifies the processing status of the replacement request.

*Type:* CodeSet

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.



CodeName	Name	Definition
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

#### 36.2.2.114 RepoCallAcknowledgementReason2Code

*Definition:* Specifies additional information about the repurchase agreement call processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

#### 36.2.2.115 RepoCallRequestStatus1Code

*Definition:* Specifies additional information about the status of the repurchase agreement call processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

#### 36.2.2.116 Reporting1Code

*Definition:* Identifies to which institution the reporting must be done.

*Type:* CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

### 36.2.2.117 Reporting2Code

*Definition:* Specifies information with regards to reporting.

*Type:* CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

### 36.2.2.118 RepurchaseType10Code

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

### 36.2.2.119 RepurchaseType6Code

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

### 36.2.2.120 RepurchaseType8Code

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

### 36.2.2.121 RepurchaseType9Code

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.

CodeName	Name	Definition
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

### 36.2.2.122 ResponseStatus1Code

*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
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

### 36.2.2.123 RestrictionReference1Code

*Definition:* Specifies the restriction references to be applied to a transaction.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

**36.2.2.124 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.

**36.2.2.125 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.

**36.2.2.126 SecuritiesAccountPurposeType1Code**

*Definition:* Specifies the purpose of the securities account.

*Type:* CodeSet

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

**36.2.2.127 SecuritiesBalanceType11Code**

*Definition:* Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.

CodeName	Name	Definition
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

### 36.2.2.128 SecuritiesBalanceType12Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.

CodeName	Name	Definition
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation



CodeName	Name	Definition
		pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

### 36.2.2.129 SecuritiesBalanceType13Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

**36.2.2.130 SecuritiesBalanceType7Code**

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

**36.2.2.131 SecuritiesFinancingTransactionType2Code**

*Definition:* Specifies the type of securities financing transaction.

*Type:* CodeSet

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

**36.2.2.132 SecuritiesPaymentStatus1Code**

*Definition:* Specifies the state of payment of a security at a particular time.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

### 36.2.2.133 SecuritiesSettlementStatus2Code

*Definition:* Provides the status of settlement of an instruction.

Type: CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

### 36.2.2.134 SecuritiesStatementType1Code

*Definition:* Specifies whether the statement is an accounting or a custody statement.

Type: CodeSet

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

### 36.2.2.135 SecuritiesTransactionType22Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

CodeName	Name	Definition
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

### 36.2.2.136 SecuritiesTransactionType23Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.

CodeName	Name	Definition
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 36.2.2.137 SecuritiesTransactionType24Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.



CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 36.2.2.138 SecuritiesTransactionType25Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.

CodeName	Name	Definition
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 36.2.2.139 SecuritiesTransactionType26Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.

CodeName	Name	Definition
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 36.2.2.140 SecuritiesTransactionType27Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities

CodeName	Name	Definition
		Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.



CodeName	Name	Definition
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

### 36.2.2.141 SecuritiesTransactionType28Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

### 36.2.2.142 SecuritiesTransactionType5Code

*Definition:* Specifies underlying information regarding the type of transaction.

*Type:* CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

### 36.2.2.143 SettlementConditionModificationStatus1Code

*Definition:* Specifies the status of a securities settlement condition modification request.

*Type:* CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

### 36.2.2.144 SettlementDate4Code

*Definition:* Specifies the date of settlement, in coded form.

*Type:* CodeSet

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

**36.2.2.145 SettlementStandingInstructionDatabase1Code**

*Definition:* Indicates what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Type:* CodeSet

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

**36.2.2.146 SettlementSystemMethod1Code**

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

*Type:* CodeSet

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

**36.2.2.147 SettlementTransactionCondition10Code**

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.

CodeName	Name	Definition
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

**36.2.2.148 SettlementTransactionCondition12Code**

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothection	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.

CodeName	Name	Definition
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

### 36.2.2.149 SettlementTransactionCondition13Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

### 36.2.2.150 SettlementTransactionCondition14Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet



CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

### 36.2.2.151 SettlementTransactionCondition3Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

**36.2.2.152 SettlementTransactionCondition4Code**

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

**36.2.2.153 SettlementTransactionCondition5Code**

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**36.2.2.154 SettlementTransactionCondition6Code**

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.

CodeName	Name	Definition
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

### 36.2.2.155 SettlementTransactionCondition8Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.

CodeName	Name	Definition
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

### 36.2.2.156 SettlingCapacity2Code

*Definition:* Specifies the role of the party in the settlement of the transaction.

*Type:* CodeSet

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

### 36.2.2.157 ShortLong1Code

*Definition:* Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

*Type:* CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

### 36.2.2.158 StatementBasis1Code

*Definition:* Specifies the type of balances on which the statement is prepared.

*Type:* CodeSet

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.

CodeName	Name	Definition
TRAD	Traded	The statement is based on trade date positions.

### 36.2.2.159 StatementBasis2Code

*Definition:* Specifies the type of balances on which the statement is prepared.

*Type:* CodeSet

CodeName	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

### 36.2.2.160 StatementStructure1Code

*Definition:* Specifies the type of balances on which the statement is prepared.

*Type:* CodeSet

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

### 36.2.2.161 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.

### 36.2.2.162 TaxLiability1Code

*Definition:* Specifies the tax role capacity of the instructing party.

*Type:* CodeSet

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

### 36.2.2.163 TradeTransactionCondition4Code

*Definition:* Specifies the conditions under which the order/trade is to be/was executed.

*Type:* CodeSet

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.



CodeName	Name	Definition
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

### 36.2.2.164 TransactionActivity1Code

*Definition:* Specifies the type of activity to which this transaction relates.

*Type:* CodeSet

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

### 36.2.2.165 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.

### 36.2.2.166 TypeOfPrice11Code

*Definition:* Specifies the type of price and information about the price.

*Type:* CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that

CodeName	Name	Definition
		is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

### 36.2.2.167 TypeOfPrice14Code

*Definition:* Specifies the type of transaction price.

*Type:* CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

**36.2.2.168 TypeOfPrice17Code**

*Definition:* Specifies the type of price and information about the price.

*Type:* CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.

CodeName	Name	Definition
ACTU	Actual	True offer price.

### 36.2.2.169 UnicodeChartsCode

*Definition:* codelist containing the names of the UNICODE code block name as specified on <http://unicode.org/Public/UNIDATA/Blocks.txt>.

*Type:* CodeSet

#### Constraints

- **ValidationByTable**

### 36.2.2.170 UnmatchedReason11Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.

CodeName	Name	Definition
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).

CodeName	Name	Definition
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

### 36.2.2.171 UnmatchedReason12Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.

CodeName	Name	Definition
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.

CodeName	Name	Definition
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 36.2.2.172 UnmatchedReason13Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.



CodeName	Name	Definition
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement

CodeName	Name	Definition
		transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 36.2.2.173 UnmatchedReason14Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.

CodeName	Name	Definition
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.

CodeName	Name	Definition
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

## 36.2.3 Date

### 36.2.3.1 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

## 36.2.4 DateTime

### 36.2.4.1 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

## 36.2.5 IdentifierSet

### 36.2.5.1 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.

### 36.2.5.2 BICFIDec2014Identifier

*Definition:* Code allocated to a 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; BICIdentifier

**Format**

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

**Constraints**

- **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**36.2.5.3 CFIOct2015Identifier**

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIIIdentifier

**Format**

pattern [A-Z]{6,6}

**36.2.5.4 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.

**36.2.5.5 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}

**36.2.5.6 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}

**36.2.5.7 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}

**36.2.6 Indicator****36.2.6.1 PlusOrMinusIndicator**

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

**36.2.6.2 YesNoIndicator**

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

**36.2.7 Quantity****36.2.7.1 DecimalNumber**

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

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	17

**36.2.7.2 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

**36.2.7.3 Max3Number**

*Definition:* Number (max 999) of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	3
fractionDigits	0

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**36.2.7.4 Number**

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

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	0

**36.2.8 Rate****36.2.8.1 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

**36.2.8.2 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

**36.2.9 Text****36.2.9.1 Exact3NumericText**

*Definition:* Specifies a numeric string with an exact length of 3 digits.

*Type:* Text

**Format**

pattern	[0-9]{3}
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**36.2.9.2 Exact4AlphaNumericText**

*Definition:* Specifies an alphanumeric string with a length of 4 characters.

*Type:* Text

**Format**

pattern	[a-zA-Z0-9]{4}
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**36.2.9.3 Exact4NumericText**

*Definition:* Specifies a numeric string with an exact length of 4 digits.

*Type:* Text

**Format**

pattern	[0-9]{4}
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**36.2.9.4 Exact5NumericText**

*Definition:* Specifies a numeric string with an exact length of 5 digits.

*Type:* Text

**Format**

pattern [0-9]{5}

### 36.2.9.5 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}

### 36.2.9.6 Max128Text

*Definition:* Specifies a character string with a maximum length of 128 characters.

*Type:* Text

**Format**

minLength	1
maxLength	128

### 36.2.9.7 Max140Text

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

*Type:* Text

**Format**

minLength	1
maxLength	140

### 36.2.9.8 Max16Text

*Definition:* Specifies a character string with a maximum length of 16 characters.

*Type:* Text

**Format**

minLength	1
maxLength	16

### 36.2.9.9 Max2048Text

*Definition:* Specifies a character string with a maximum length of 2048 characters.

*Type:* Text

**Format**

minLength	1
maxLength	2048

**36.2.9.10 Max210Text**

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210

**36.2.9.11 Max34Text**

*Definition:* Specifies a character string with a maximum length of 34 characters.

*Type:* Text

**Format**

minLength	1
maxLength	34

**36.2.9.12 Max350Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	350

**36.2.9.13 Max35Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	35

**36.2.9.14 Max4Text**

*Definition:* Specifies a character string with a maximum length of 4 characters.

*Type:* Text

**Format**

minLength	1
maxLength	4

**36.2.9.15 Max52Text**

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

minLength	1
maxLength	52

**36.2.9.16 Max5NumericText**

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,5}
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**36.2.9.17 Max6NumericText**

*Definition:* Specifies a numeric string with a maximum length of 6 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,6}
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**36.2.9.18 Max70Text**

*Definition:* Specifies a character string with a maximum length of 70characters.

*Type:* Text

**Format**

minLength	1
maxLength	70

**36.2.9.19 Max8Text**

*Definition:* Specifies a character string with a maximum length of 8 characters.

*Type:* Text

**Format**

minLength	1
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maxLength	8
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### 36.2.9.20 PhoneNumber

*Definition:* The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

*Type:* Text

#### Format

pattern	\+[0-9]{1,3}-[0-9()+\-]{1,30}
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