ISO 20022

Settlement And Reconciliation - ISO 15022 Variants - 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 - ISO 15022 Variants - 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	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 accompagnying 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.
semt.002.002.11 SecuritiesBalanceCustodyReport002V11	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

MessageDefinition	Definition
	- 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.
semt.003.002.11 SecuritiesBalanceAccountingReport002V11	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.
semt.013.002.06 IntraPositionMovementInstruction002V06	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.
semt.014.002.07 IntraPositionMovementStatusAdvice002V07	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.

MessageDefinition	Definition
semt.015.002.09 IntraPositionMovementConfirmation002V09	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.
semt.016.002.09 IntraPositionMovementPostingReport002V09	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.
semt.017.002.12 SecuritiesTransactionPostingReport002V12	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.
semt.018.002.13 SecuritiesTransactionPendingReport002V13	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

MessageDefinition	Definition
	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.
semt.019.002.10 SecuritiesSettlementTransactionAllegementReport002V10	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.
semt.020.002.07 SecuritiesMessageCancellationAdvice002V07	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.
semt.021.002.08 SecuritiesStatementQuery002V08	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

MessageDefinition	Definition
	- 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.
semt.022.002.05 SecuritiesSettlementTransactionAuditTrailRepor t002V05	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.020.002.07 SecuritiesTransactionCancellationRequest002V 07	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.
sese.021.002.06 SecuritiesTransactionStatusQuery002V06	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

MessageDefinition	Definition
	- 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.
sese.022.002.06 SecuritiesStatusOrStatementQueryStatusAdvice002V06	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.
sese.023.002.11 SecuritiesSettlementTransactionInstruction002V11	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.
sese.024.002.12 SecuritiesSettlementTransactionStatusAdvice002V12	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.

MessageDefinition	Definition
	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.
sese.025.002.11 SecuritiesSettlementTransactionConfirmation002V11	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.
sese.026.002.10 SecuritiesSettlementTransactionReversalAdvice002V10	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.
sese.027.002.07 SecuritiesTransactionCancellationRequestStatusAdvice002V07	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

MessageDefinition	Definition
	- 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.
sese.028.002.10 SecuritiesSettlementTransactionAllegementNotification002V10	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.
sese.029.002.06 SecuritiesSettlementAllegementRemovalAdvice002V06	An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegement 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.
sese.030.002.09 SecuritiesSettlementConditionsModificationRequest002V09	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

MessageDefinition	Definition
	- 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.
sese.031.002.09 SecuritiesSettlementConditionModificationStatusAdvice002V09	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.
sese.032.002.11 SecuritiesSettlementTransactionGenerationNotification002V11	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
sese.033.002.11 SecuritiesFinancingInstruction002V11	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:

MessageDefinition	Definition
	- 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.
sese.034.002.09 SecuritiesFinancingStatusAdvice002V09	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.
sese.035.002.11 SecuritiesFinancingConfirmation002V11	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.

MessageDefinition	Definition
sese.036.002.08 SecuritiesFinancingModificationInstruction002V08	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.
sese.037.002.07 PortfolioTransferNotification002V07	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.
sese.038.002.09 SecuritiesSettlementTransactionModificationRequest002V09	The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer. The account owner will generally be:

MessageDefinition	Definition
	- 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.
sese.039.002.06 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V06	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.
sese.040.002.04 SecuritiesSettlementTransactionCounterpartyResponse002V04	An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that: - 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) - 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.

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 accompagnying 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. CharacterSet

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	
	CharacterSet <*CharSet*>	[0..1]	CodeSet	C6	24
	From <*Fr*>	[1..1]			24
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		24
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		25
	To <*To*>	[1..1]			25
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		25
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		25
	BusinessMessageIdentifier <*BizMsgIdr*>	[1..1]	Text		26
	MessageDefinitionIdentifier <*MsgDefIdr*>	[1..1]	Text		26
	BusinessService <*BizSvc*>	[0..1]	Text		26
	MarketPractice <*MktPrctc*>	[0..1]			26
	Registry <*Regy*>	[1..1]	Text		27
	Identification <*Id*>	[1..1]	Text		27
	CreationDate <*CreDt*>	[1..1]	DateTime		27
	BusinessProcessingDate <*BizPrcgDt*>	[0..1]	DateTime		27
	CopyDuplicate <*CpyDplct*>	[0..1]	CodeSet		27
	PossibleDuplicate <*PssblDplct*>	[0..1]	Indicator		28
	Priority <*Prty*>	[0..1]	CodeSet	C7	28
	Signature <*Sgntr*>	[0..1]	(External Schema)		29
	Related <*Rltd*>	[0..*]			29
	CharacterSet <*CharSet*>	[0..1]	CodeSet	C6	30
	From <*Fr*>	[1..1]			30
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		30
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		30
	To <*To*>	[1..1]			31
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		31
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		31
	BusinessMessageIdentifier <*BizMsgIdr*>	[1..1]	Text		32
	MessageDefinitionIdentifier <*MsgDefIdr*>	[1..1]	Text		32

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BusinessService <*BizSvc*>	[0..1]	Text		32
	CreationDate <*CreDt*>	[1..1]	DateTime		32
	CopyDuplicate <*CpyDplct*>	[0..1]	CodeSet		32
	PossibleDuplicate <*PssblDplct*>	[0..1]	Indicator		33
	Priority <*Prty*>	[0..1]	CodeSet	C7	33
	Signature <*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 2058

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	**OrganisationIdentification** *<OrgId>*	[1..1]	±		24
Or}	**FinancialInstitutionIdentification** *<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 1523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		1524
	PostalAddress *<PstlAdr>*	[0..1]	±		1524
	Identification *<Id>*	[0..1]	±		1525
	CountryOfResidence *<CtryOfRes>*	[0..1]	CodeSet	C3	1525
	ContactDetails *<CtctDtls>*	[0..1]	±		1526

2.4.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1254
	BranchIdentification <BrnchId>	[0..1]	±		1255

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	**OrganisationIdentification** <OrgId>	[1..1]	±		25
Or}	**FinancialInstitutionIdentification** <FIId>	[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 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1524
	PostalAddress <PstlAdr>	[0..1]	±		1524
	Identification <Id>	[0..1]	±		1525
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1525
	ContactDetails <CtctDtls>	[0..1]	±		1526

2.4.3.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1254 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification *<FinInstnId>*	[1..1]	±		1254
	BranchIdentification *<BrnchId>*	[0..1]	±		1255

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 2073

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 2073

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 2073

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
	Registry *<Regy>*	[1..1]	Text		27
	Identification *<Id>*	[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 2073

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 2072

2.4.8 CreationDate <CreDt>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 2067

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 2067

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 1930

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 <PssblDplct>

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 2069):

- *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 1927

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-xmldsig-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
	CharacterSet <*CharSet*>	[0..1]	CodeSet	C6	30
	From <*Fr*>	[1..1]			30
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		30
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		30
	To <*To*>	[1..1]			31
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		31
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		31
	BusinessMessageIdentifier <*BizMsgIdr*>	[1..1]	Text		32
	MessageDefinitionIdentifier <*MsgDefIdr*>	[1..1]	Text		32
	BusinessService <*BizSvc*>	[0..1]	Text		32
	CreationDate <*CreDt*>	[1..1]	DateTime		32
	CopyDuplicate <*CpyDplct*>	[0..1]	CodeSet		32
	PossibleDuplicate <*PssblDplct*>	[0..1]	Indicator		33
	Priority <*Prty*>	[0..1]	CodeSet	C7	33
	Signature <*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 2058

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	**OrganisationIdentification** *<OrgId>*	[1..1]	±		30
Or}	**FinancialInstitutionIdentification** *<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 1523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		1524
	PostalAddress *<PstlAdr>*	[0..1]	±		1524
	Identification *<Id>*	[0..1]	±		1525
	CountryOfResidence *<CtryOfRes>*	[0..1]	CodeSet	C3	1525
	ContactDetails *<CtctDtls>*	[0..1]	±		1526

2.4.14.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1254
	BranchIdentification <BrnchId>	[0..1]	±		1255

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	**OrganisationIdentification** <OrgId>	[1..1]	±		31
Or}	**FinancialInstitutionIdentification** <FIId>	[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 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1524
	PostalAddress <PstlAdr>	[0..1]	±		1524
	Identification <Id>	[0..1]	±		1525
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1525
	ContactDetails <CtctDtls>	[0..1]	±		1526

2.4.14.3.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1254 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification *<FinInstnId>*	[1..1]	±		1254
	BranchIdentification *<BrnchId>*	[0..1]	±		1255

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 2073

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 2073

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 2073

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 2067

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 1930

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 <PssblDplct>

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 2069):

- *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 1927

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-xmldsig-core-20080610/.

3   semt.002.002.11 SecuritiesBalanceCustodyReport002V11

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 SecuritiesBalanceCustodyReport002V11 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	
	Pagination <_Pgntn_>	[1..1]	±		44
	StatementGeneralDetails <_StmtGnlDtls_>	[1..1]	±	C28	44
	AccountOwner <_AcctOwnr_>	[0..1]	±		45
	AccountServicer <_AcctSvcr_>	[0..1]	±		45
	SafekeepingAccount <_SfkpgAcct_>	[0..1]	±		46
	BlockChainAddressOrWallet <_BlckChainAdrOrWllt_>	[0..1]	±		46
	IntermediaryInformation <_IntrmyInf_>	[0..10]	±		46
	BalanceForAccount <_BalForAcct_>	[0..*]		C10, C20, C21, C6	47
	FinancialInstrumentIdentification <_FinInstrmId_>	[1..1]	±	C15, C16, C23, C24, C25	49
	FinancialInstrumentAttributes <_FinInstrmAttrbts_>	[0..1]	±	C5, C26	50
	InvestmentFundsFinancialInstrumentAttributes <_InvstmtFndsFinInstrmAttrbts_>	[0..1]	±		53
	ValuationHaircutDetails <_ValtnHrcutDtls_>	[0..1]	±		54
	AggregateBalance <_AggtBal_>	[1..1]	±		54
	AvailableBalance <_AvlblBal_>	[0..1]	±		54
	NotAvailableBalance <_NotAvlblBal_>	[0..1]	±		55
	SafekeepingPlace <_SfkpgPlc_>	[0..1]	±	C35	55
	CorporateActionOptionType <_CorpActnOptnTp_>	[0..1]	CodeSet		55
	PriceDetails <_PricDtls_>	[0..*]	±	C43	56
	ForeignExchangeDetails <_FXDtls_>	[0..*]	±		56
	DaysAccrued <_DaysAcrd_>	[0..1]	Quantity		57
	AccountBaseCurrencyAmounts <_AcctBaseCcyAmts_>	[0..1]	±	C18	57
	InstrumentCurrencyAmounts <_InstrmCcyAmts_>	[0..1]	±	C18	57
	QuantityBreakdown <_QtyBrkdwn_>	[0..*]	±		58

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

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

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExposureType <*XpsrTp*>	[0..1]	±		89
	BalanceBreakdown <*BalBrkdwn*>	[0..*]	±	C9, C38	89
	AdditionalBalanceBreakdown <*AddtlBalBrkdwn*>	[0..*]	±	C19, C39	90
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		91
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		91
	SupplementaryData <*SplmtryData*>	[0..*]	±	C41	91
	AccountBaseCurrencyTotalAmounts <*AcctBaseCcyTtlAmts*>	[0..1]		C42	91
	TotalHoldingsValueOfPage <*TtlHldgsValOfPg*>	[0..1]	±		92
	TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*>	[1..1]	±		92
	TotalBookValueOfStatement <*TtlBookValOfStmt*>	[0..1]	±		92
	TotalEligibleCollateralValue <*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 SubBalanceAdditionnalDetails 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 HoldingAdditionnalDetails is present, then it must not contain information that can be provided in a structured field.

C23   ISINGuideline

When a ISIN code exist. 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.

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

C39 **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them 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 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		1432
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		1432

3.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C28 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement77" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1354
	QueryReference <QryRef>	[0..1]	Text		1354
	StatementIdentification <StmtId>	[0..1]	Text		1355
	StatementDateTime <StmtDtTm>	[1..1]	±		1355
	Frequency <Frqcy>	[1..1]	±		1355
	UpdateType <UpdTp>	[1..1]	±		1355
	StatementBasis <StmtBsis>	[1..1]	±		1355
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1356
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1356
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1356

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 <u>"PartyIdentification157" on page 1532</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

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 <u>"SecuritiesAccount42" on page 1146</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1147
	Type *<Tp>*	[0..1]	±		1147
	Name *<Nm>*	[0..1]	Text		1147
	Designation *<Dsgnt>*	[0..1]	Text		1147

3.4.6 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 <u>"BlockChainAddressWallet10" on page 1381</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1381
	Type *<Tp>*	[0..1]	±		1381
	Name *<Nm>*	[0..1]	Text		1381
	Designation *<Dsgnt>*	[0..1]	Text		1381

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 "Intermediary45" on page 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1512
	Role <Role>	[0..1]	±		1512
	Account <Acct>	[0..1]	±		1513

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 **AggregateBalanceInformation44** elements

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	64
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	64
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		65
	ExposureType <XpsrTp>	[0..1]	±		65
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	66
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	66
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		67
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		67
	SupplementaryData <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 SubBalanceAdditionnalDetails 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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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: <u>C5 "AdditionalDetailsRule"</u>, <u>C26 "PlaceOfListingRule"</u>

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <*MktOrIndctvPric*>	[0..1]	±		1265
	ExercisePrice <*ExrcPric*>	[0..1]	±		1265
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		1266
	ConversionPrice <*ConvsPric*>	[0..1]	±		1266
	StrikePrice <*StrkPric*>	[0..1]	±		1266
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±	C14	1266
	ContractSize <*CtrctSz*>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		1268

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 "FinancialInstrument22" on page 1283 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClassType *<ClssTp>*	[0..1]	Text		1283
	SecuritiesForm *<SctiesForm>*	[0..1]	CodeSet		1283
	DistributionPolicy *<DstrbtnPlcy>*	[0..1]	CodeSet		1284
	ProductGroup *<PdctGrp>*	[0..1]	Text		1284
	UmbrellaName *<UmbrllNm>*	[0..1]	Text		1284
	BaseCurrency *<BaseCcy>*	[0..1]	CodeSet	C1	1284
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C1	1284
	RequestedNAVCurrency *<ReqdNAVCcy>*	[0..1]	CodeSet	C2	1285
	DualFundIndicator *<DualFndInd>*	[0..1]	Indicator		1285
	CountryOfDomicile *<CtryOfDmcl>*	[0..1]	CodeSet	C3	1285
	RegisteredDistributionCountry *<RegdDstrbtnCtry>*	[0..*]	CodeSet	C3	1285

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 1256 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValuationHaircut *<ValtnHrcut>*	[1..1]	Rate		1256
	HaircutSource *<HrcutSrc>*	[0..1]	±		1257

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 "Balance22" on page 1226 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[1..1]	CodeSet		1226
	Quantity *<Qty>*	[1..1]	±		1227

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 "Balance25" on page 1225 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[0..1]	CodeSet		1225
	Quantity *<Qty>*	[1..1]	±		1225

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1599
Or}	Proprietary *<Prtry>*	[1..1]	±		1599

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 1938

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

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 "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1212
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1212
	BookValue <BookVal>	[0..1]	±		1213
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1213

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1212
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1212
	BookValue <BookVal>	[0..1]	±		1213
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1213

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 <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown71" on page 1588 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1588
	LotQuantity <LotQty>	[0..1]	±		1589
	LotDateTime <LotDtTm>	[0..1]	±		1589
	LotPrice <LotPric>	[0..1]	±		1589
	TypeOfPrice <TpOfPric>	[0..1]	±		1589

3.4.8.16 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 "SubBalanceInformation24" on page 1218 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1219
	Quantity *<Qty>*	[1..1]	±		1219
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1219
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1220
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C19, C39	1220

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 SubBalanceAdditionnalDetails is used, them 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 "AdditionalBalanceInformation24" on page 1215 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1215
	Quantity *<Qty>*	[1..1]	±		1216
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1216
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1216

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 SubBalanceAdditionnalDetails is used, them 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 **AggregateBalancePerSafekeepingPlace41** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <*SfkpgPlc*>	[1..1]	±	C35	61
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		61
	Pledgee <*Pldgee*>	[0..1]	±	C27	61
	AggregateBalance <*AggtBal*>	[1..1]	±		62
	AvailableBalance <*AvlblBal*>	[0..1]	±		62
	NotAvailableBalance <*NotAvlblBal*>	[0..1]	±		63
	PriceDetails <*PricDtls*>	[0..*]	±	C43	63
	ForeignExchangeDetails <*FXDtls*>	[0..*]	±		63
	DaysAccrued <*DaysAcrd*>	[0..1]	Quantity		64
	AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*>	[0..1]	±	C18	64
	InstrumentCurrencyAmounts <*InstrmCcyAmts*>	[0..1]	±	C18	64
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		65
	ExposureType <*XpsrTp*>	[0..1]	±		65
	BalanceBreakdown <*BalBrkdwn*>	[0..*]	±	C9, C38	66
	AdditionalBalanceBreakdown <*AddtlBalBrkdwn*>	[0..*]	±	C19, C39	66
	HoldingAdditionalDetails <*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 HoldingAdditionnalDetails 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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 "MarketIdentification4Choice" on page 1335 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		1335
Or}	Description *<Desc>*	[1..1]	Text		1335

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 "Pledgee4" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1518
{Or	TypeAndIdentification <TpAndId>	[1..1]			1519
	Identification <Id>	[1..1]	IdentifierSet	C1	1519
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1519
Or	Identification <Id>	[1..1]			1520
	Identification <Id>	[0..1]	Text		1520
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1521

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 "Balance22" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1227

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 "Balance25" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1225
	Quantity <Qty>	[1..1]	±		1225

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1599
Or}	Proprietary <Prtry>	[1..1]	±		1599

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

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 <FXDtls> contains the following elements (see "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1212
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1212
	BookValue <BookVal>	[0..1]	±		1213
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1213

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1212
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1212
	BookValue <BookVal>	[0..1]	±		1213
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1213

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 "QuantityBreakdown71" on page 1588 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1588
	LotQuantity <LotQty>	[0..1]	±		1589
	LotDateTime <LotDtTm>	[0..1]	±		1589
	LotPrice <LotPric>	[0..1]	±		1589
	TypeOfPrice <TpOfPric>	[0..1]	±		1589

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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

3.4.8.18.14 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 "SubBalanceInformation24" on page 1218 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1219
	Quantity *<Qty>*	[1..1]	±		1219
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1219
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1220
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C19, C39	1220

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

3.4.8.18.15 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 "AdditionalBalanceInformation24" on page 1215 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1215
	Quantity *<Qty>*	[1..1]	±		1216
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1216
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1216

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 SubBalanceAdditionnalDetails is used, them 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: "RestrictedFINXMax350Text" on page 2078

3.4.8.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **SubAccountIdentification69** elements

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AvailableBalance <*AvlblBal*>	[0..1]	±		86
	NotAvailableBalance <*NotAvlblBal*>	[0..1]	±		87
	PriceDetails <*PricDtls*>	[0..*]	±	C43	87
	ForeignExchangeDetails <*FXDtls*>	[0..*]	±		87
	DaysAccrued <*DaysAcrd*>	[0..1]	Quantity		88
	AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*>	[0..1]	±	C18	88
	InstrumentCurrencyAmounts <*InstrmCcyAmts*>	[0..1]	±	C18	88
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		89
	ExposureType <*XpsrTp*>	[0..1]	±		89
	BalanceBreakdown <*BalBrkdwn*>	[0..*]	±	C9, C38	89
	AdditionalBalanceBreakdown <*AddtlBalBrkdwn*>	[0..*]	±	C19, C39	90
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		91
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		91
	SupplementaryData <*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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount34" on page 1151 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1151
	Type *<Tp>*	[0..1]	±		1151
	Name *<Nm>*	[0..1]	Text		1151

3.4.9.3 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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet6" on page 1384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1384
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1385

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 2069):

- *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 **AggregateBalanceInformation44** elements

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts *<AcctBaseCcyAmts>*	[0..1]	±	C18	88
	InstrumentCurrencyAmounts *<InstrmCcyAmts>*	[0..1]	±	C18	88
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		89
	ExposureType *<XpsrTp>*	[0..1]	±		89
	BalanceBreakdown *<BalBrkdwn>*	[0..*]	±	C9, C38	89
	AdditionalBalanceBreakdown *<AddtlBalBrkdwn>*	[0..*]	±	C19, C39	90
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		91
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		91
	SupplementaryData *<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 SubBalanceAdditionnalDetails 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
"SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1259
	DayCountBasis <DayCntBsis>	[0..1]	±		1259
	RegistrationForm <RegnForm>	[0..1]	±		1260
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1260
	PaymentStatus <PmtSts>	[0..1]	±		1260
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1260
	ClassificationType <ClssfctnTp>	[0..1]	±		1261
	OptionStyle <OptnStyle>	[0..1]	±		1261
	OptionType <OptnTp>	[0..1]	±		1261
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1261
	CouponDate <CpnDt>	[0..1]	Date		1262
	ExpiryDate <XpryDt>	[0..1]	Date		1262
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1262
	MaturityDate <MtrtyDt>	[0..1]	Date		1262
	IssueDate <IsseDt>	[0..1]	Date		1262
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1262
	PutableDate <PutblDt>	[0..1]	Date		1263
	DatedDate <DtdDt>	[0..1]	Date		1263
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1263
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1263
	CurrentFactor <CurFctr>	[0..1]	Rate		1263
	NextFactor <NxtFctr>	[0..1]	Rate		1263
	InterestRate <IntrstRate>	[0..1]	Rate		1263
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1263
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1264
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1264
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1264
	PoolNumber <PoolNb>	[0..1]	±		1264
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1264
	CallableIndicator <CllblInd>	[0..1]	Indicator		1265

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <*MktOrIndctvPric*>	[0..1]	±		1265
	ExercisePrice <*ExrcPric*>	[0..1]	±		1265
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		1266
	ConversionPrice <*ConvsPric*>	[0..1]	±		1266
	StrikePrice <*StrkPric*>	[0..1]	±		1266
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±	C14	1266
	ContractSize <*CtrctSz*>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		1268

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 "FinancialInstrument22" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClssTp>	[0..1]	Text		1283
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1283
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1284
	ProductGroup <PdctGrp>	[0..1]	Text		1284
	UmbrellaName <UmbrllNm>	[0..1]	Text		1284
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1284
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1284
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1285
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1285
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1285
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1285

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 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1256
	HaircutSource <HrcutSrc>	[0..1]	±		1257

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 "Balance22" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1227

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 "Balance25" on page 1225 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[0..1]	CodeSet		1225
	Quantity *<Qty>*	[1..1]	±		1225

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1599
Or}	Proprietary *<Prtry>*	[1..1]	±		1599

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 1938

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

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 "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1212
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1212
	BookValue <BookVal>	[0..1]	±		1213
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1213

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldingValue <*HldgVal*>	[0..1]	±		1212
	PreviousHoldingValue <*PrvsHldgVal*>	[0..1]	±		1212
	BookValue <*BookVal*>	[0..1]	±		1213
	EligibleCollateralValue <*ElgblCollVal*>	[0..1]	±		1213
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1213

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 <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown71" on page 1588 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		1588
	LotQuantity <*LotQty*>	[0..1]	±		1589
	LotDateTime <*LotDtTm*>	[0..1]	±		1589
	LotPrice <*LotPric*>	[0..1]	±		1589
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1589

3.4.9.5.16 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 "SubBalanceInformation24" on page 1218 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1219
	Quantity *<Qty>*	[1..1]	±		1219
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1219
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1220
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C19, C39	1220

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

3.4.9.5.17 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 "AdditionalBalanceInformation24" on page 1215 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1215
	Quantity *<Qty>*	[1..1]	±		1216
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1216
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1216

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 SubBalanceAdditionnalDetails is used, them 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 **AggregateBalancePerSafekeepingPlace41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	85
	PlaceOfListing <PlcOfListg>	[0..1]	±		85
	Pledgee <Pldgee>	[0..1]	±	C27	85
	AggregateBalance <AggtBal>	[1..1]	±		86
	AvailableBalance <AvlblBal>	[0..1]	±		86
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		87
	PriceDetails <PricDtls>	[0..*]	±	C43	87
	ForeignExchangeDetails <FXDtls>	[0..*]	±		87
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		88
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	88
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	88
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		89
	ExposureType <XpsrTp>	[0..1]	±		89
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	89
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	90
	HoldingAdditionalDetails <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 HoldingAdditionnalDetails 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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 "MarketIdentification4Choice" on page 1335 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		1335
Or}	Description *<Desc>*	[1..1]	Text		1335

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 "Pledgee4" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1518
{Or	TypeAndIdentification <TpAndId>	[1..1]			1519
	Identification <Id>	[1..1]	IdentifierSet	C1	1519
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1519
Or	Identification <Id>	[1..1]			1520
	Identification <Id>	[0..1]	Text		1520
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1521

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 "Balance22" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1227

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 "Balance25" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1225
	Quantity <Qty>	[1..1]	±		1225

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1599
Or}	Proprietary <Prtry>	[1..1]	±		1599

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

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 <FXDtls> contains the following elements (see "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1212
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1212
	BookValue <BookVal>	[0..1]	±		1213
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1213

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 "BalanceAmounts4" on page 1212 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[0..1]	±		1212
	PreviousHoldingValue *<PrvsHldgVal>*	[0..1]	±		1212
	BookValue *<BookVal>*	[0..1]	±		1213
	EligibleCollateralValue *<ElgblCollVal>*	[0..1]	±		1213
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1213

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 "QuantityBreakdown71" on page 1588 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1588
	LotQuantity *<LotQty>*	[0..1]	±		1589
	LotDateTime *<LotDtTm>*	[0..1]	±		1589
	LotPrice *<LotPric>*	[0..1]	±		1589
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1589

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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1368
Or}	Proprietary *<Prtry>*	[1..1]	±		1369

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 "SubBalanceInformation24" on page 1218 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1219
	Quantity *<Qty>*	[1..1]	±		1219
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1219
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1220
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C19, C39	1220

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 SubBalanceAdditionnalDetails is used, them 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 "AdditionalBalanceInformation24" on page 1215 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1215
	Quantity *<Qty>*	[1..1]	±		1216
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1216
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1216

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 SubBalanceAdditionnalDetails is used, them 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: "RestrictedFINXMax350Text" on page 2078

3.4.9.5.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **TotalValueInPageAndStatement3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <*TtlHldgsValOfPg*>	[0..1]	±		92
	TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*>	[1..1]	±		92
	TotalBookValueOfStatement <*TtlBookValOfStmt*>	[0..1]	±		92
	TotalEligibleCollateralValue <*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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1152
	Sign <*Sgn*>	[1..1]	Indicator		1153

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1152
	Sign <*Sgn*>	[1..1]	Indicator		1153

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 <TtlBookValOfStmt> contains the following elements (see "AmountAndDirection14" on page 1152 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

4   semt.003.002.11 SecuritiesBalanceAccountingReport002V11

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 SecuritiesBalanceAccountingReport002V11 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> <SctiesBalAcctgRpt>	[1..1]		C10, C11, C27, C29, C31, C35, C34	
	Pagination *<Pgntn>*	[1..1]	±		103
	StatementGeneralDetails *<StmtGnlDtls>*	[1..1]	±	C26	103
	AccountOwner *<AcctOwnr>*	[0..1]	±		104
	AccountServicer *<AcctSvcr>*	[0..1]	±		105
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		105
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[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 *<InvstmtFndsFinInstrmAttrbts>*	[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]	±		115
	InstrumentCurrencyAmounts *<InstrmCcyAmts>*	[0..1]	±		115
	AlternateReportingCurrencyAmounts *<AltrnRptgCcyAmts>*	[0..1]	±		115
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		116
	BalanceBreakdown *<BalBrkdwn>*	[0..*]	±	C8, C36	116

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

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

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		148
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		148
	SupplementaryData <*SplmtryData*>	[0..*]	±	C39	148
	AccountBaseCurrencyTotalAmounts <*AcctBaseCcyTtlAmts*>	[0..1]			148
	TotalHoldingsValueOfPage <*TtlHldgsValOfPg*>	[0..1]	±		149
	TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*>	[1..1]	±		149
	TotalBookValueOfStatement <*TtlBookValOfStmt*>	[0..1]	±		149
	AlternateReportingCurrencyTotalAmounts <*AltrnRptgCcyTtlAmts*>	[0..1]			150
	TotalHoldingsValueOfPage <*TtlHldgsValOfPg*>	[0..1]	±		150
	TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*>	[1..1]	±		150
	TotalBookValueOfStatement <*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 SubBalanceAdditionnalDetails 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 SubBalanceAdditionnalDetails is present, then it must not contain information that can be provided in a structured field.

C21   ISINGuideline

When a ISIN code exist. 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 PlaceOfLisitng 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.

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

C37 **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them 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 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		1432
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		1432

4.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C26 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement76" on page 1356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1357
	QueryReference <QryRef>	[0..1]	Text		1357
	StatementIdentification <StmtId>	[0..1]	Text		1358
	StatementDateTime <StmtDtTm>	[1..1]	±		1358
	Frequency <Frqcy>	[1..1]	±		1358
	UpdateType <UpdTp>	[1..1]	±		1358
	StatementBasis <StmtBsis>	[1..1]	±		1358
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1359
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		1359
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1359
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1359
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1359

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *\<Id>*	[1..1]	±		1532
	LEI *\<LEI>*	[0..1]	IdentifierSet		1532

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 "SecuritiesAccount42" on page 1146 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *\<Id>*	[1..1]	Text		1147
	Type *\<Tp>*	[0..1]	±		1147
	Name *\<Nm>*	[0..1]	Text		1147
	Designation *\<Dsgnt>*	[0..1]	Text		1147

4.4.6 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 "BlockChainAddressWallet10" on page 1381 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *\<Id>*	[1..1]	Text		1381
	Type *\<Tp>*	[0..1]	±		1381
	Name *\<Nm>*	[0..1]	Text		1381
	Designation *\<Dsgnt>*	[0..1]	Text		1381

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 "Intermediary45" on page 1512 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1512
	Role *<Role>*	[0..1]	±		1512
	Account *<Acct>*	[0..1]	±		1513

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 **AggregateBalanceInformation43** elements

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts *<AltrnRptgCcyAmts>*	[0..1]	±		122
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		123
	ExposureType *<XpsrTp>*	[0..1]	±		123
	BalanceBreakdown *<BalBrkdwn>*	[0..*]	±	C8, C36	123
	AdditionalBalanceBreakdown *<AddtlBalBrkdwn>*	[0..*]	±	C17, C37	124
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		125
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		125
	SupplementaryData *<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 SubBalanceAdditionnalDetails 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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *</ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1259
	DayCountBasis <DayCntBsis>	[0..1]	±		1259
	RegistrationForm <RegnForm>	[0..1]	±		1260
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1260
	PaymentStatus <PmtSts>	[0..1]	±		1260
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1260
	ClassificationType <ClssfctnTp>	[0..1]	±		1261
	OptionStyle <OptnStyle>	[0..1]	±		1261
	OptionType <OptnTp>	[0..1]	±		1261
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1261
	CouponDate <CpnDt>	[0..1]	Date		1262
	ExpiryDate <XpryDt>	[0..1]	Date		1262
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1262
	MaturityDate <MtrtyDt>	[0..1]	Date		1262
	IssueDate <IsseDt>	[0..1]	Date		1262
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1262
	PutableDate <PutblDt>	[0..1]	Date		1263
	DatedDate <DtdDt>	[0..1]	Date		1263
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1263
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1263
	CurrentFactor <CurFctr>	[0..1]	Rate		1263
	NextFactor <NxtFctr>	[0..1]	Rate		1263
	InterestRate <IntrstRate>	[0..1]	Rate		1263
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1263
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1264
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1264
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1264
	PoolNumber <PoolNb>	[0..1]	±		1264
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1264
	CallableIndicator <CllblInd>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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 "FinancialInstrument22" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClssTp>	[0..1]	Text		1283
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1283
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1284
	ProductGroup <PdctGrp>	[0..1]	Text		1284
	UmbrellaName <UmbrllNm>	[0..1]	Text		1284
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1284
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1284
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1285
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1285
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1285
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1285

4.4.8.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see "DerivativeBasicAttributes2" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C8	1286
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1286

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 "Balance22" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1227

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 1938

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

Constraints

- **ValueRule**

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

4.4.8.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1235
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1235
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1235
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

4.4.8.14 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 "QuantityBreakdown70" on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1590
	LotQuantity <LotQty>	[0..1]	±		1590
	LotDateTime <LotDtTm>	[0..1]	±		1591
	LotPrice <LotPric>	[0..1]	±		1591
	TypeOfPrice <TpOfPric>	[0..1]	±		1591
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1591
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1592
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1592

4.4.8.15 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 "SubBalanceInformation23" on page 1221 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1221
	Quantity *<Qty>*	[1..1]	±		1221
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1222
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C17, C37	1222

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

4.4.8.16 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 "AdditionalBalanceInformation23" on page 1216 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1217
	Quantity *<Qty>*	[1..1]	±		1217
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1217

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 SubBalanceAdditionnalDetails is used, them 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 **AggregateBalancePerSafekeepingPlace40** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlace *<SfkpgPlc>*	[1..1]	±	C33	119
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		119
	Pledgee *<Pldgee>*	[0..1]	±	C25	119
	AggregateBalance *<AggtBal>*	[1..1]	±		120
	PriceDetails *<PricDtls>*	[1..*]	±	C40	120
	ForeignExchangeDetails *<FXDtls>*	[0..*]	±		121
	DaysAccrued *<DaysAcrd>*	[0..1]	Quantity		121
	AccountBaseCurrencyAmounts *<AcctBaseCcyAmts>*	[1..1]	±		122
	InstrumentCurrencyAmounts *<InstrmCcyAmts>*	[0..1]	±		122
	AlternateReportingCurrencyAmounts *<AltrnRptgCcyAmts>*	[0..1]	±		122
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		123
	ExposureType *<XpsrTp>*	[0..1]	±		123
	BalanceBreakdown *<BalBrkdwn>*	[0..*]	±	C8, C36	123
	AdditionalBalanceBreakdown *<AddtlBalBrkdwn>*	[0..*]	±	C17, C37	124
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		125

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 SubBalanceAdditionnalDetails 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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 "MarketIdentification4Choice" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		1335
Or}	Description <Desc>	[1..1]	Text		1335

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 "Pledgee4" on page 1518 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification *<PldgeeTpAndId>*	[0..1]			1518
{Or	TypeAndIdentification *<TpAndId>*	[1..1]			1519
	Identification *<Id>*	[1..1]	IdentifierSet	C1	1519
	PledgeeType *<PldgeeTp>*	[1..1]	CodeSet		1519
Or	Identification *<Id>*	[1..1]			1520
	Identification *<Id>*	[0..1]	Text		1520
	PledgeeType *<PldgeeTp>*	[1..1]	CodeSet		1520
Or}	Proprietary *<Prtry>*	[1..1]	±		1520
	LEI *<LEI>*	[0..1]	IdentifierSet		1521

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 "Balance22" on page 1226 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[1..1]	CodeSet		1226
	Quantity *<Qty>*	[1..1]	±		1227

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

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 "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1235
	PreviousHoldingValue *<PrvsHldgVal>*	[0..1]	±		1235
	BookValue *<BookVal>*	[0..1]	±		1235
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1236
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1235
	PreviousHoldingValue *<PrvsHldgVal>*	[0..1]	±		1235
	BookValue *<BookVal>*	[0..1]	±		1235
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1236
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1235
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

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 "QuantityBreakdown70" on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1590
	LotQuantity <LotQty>	[0..1]	±		1590
	LotDateTime <LotDtTm>	[0..1]	±		1591
	LotPrice <LotPric>	[0..1]	±		1591
	TypeOfPrice <TpOfPric>	[0..1]	±		1591
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1591
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1592
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1592

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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

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 "SubBalanceInformation23" on page 1221 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1221
	Quantity *<Qty>*	[1..1]	±		1221
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1222
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C17, C37	1222

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

4.4.8.17.14 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 "AdditionalBalanceInformation23" on page 1216 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubBalanceType *<SubBalTp>*	[1..1]	±		1217
	Quantity *<Qty>*	[1..1]	±		1217
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1217

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 SubBalanceAdditionnalDetails is used, them 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: "RestrictedFINXMax350Text" on page 2078

4.4.8.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **SubAccountIdentification68** elements

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForeignExchangeDetails *<FXDtls>*	[0..*]	±		144
	DaysAccrued *<DaysAcrd>*	[0..1]	Quantity		144
	AccountBaseCurrencyAmounts *<AcctBaseCcyAmts>*	[1..1]	±		145
	InstrumentCurrencyAmounts *<InstrmCcyAmts>*	[0..1]	±		145
	AlternateReportingCurrencyAmounts *<AltrnRptgCcyAmts>*	[0..1]	±		145
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		146
	ExposureType *<XpsrTp>*	[0..1]	±		146
	BalanceBreakdown *<BalBrkdwn>*	[0..*]	±	C8, C36	146
	AdditionalBalanceBreakdown *<AddtlBalBrkdwn>*	[0..*]	±	C17, C37	147
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		148
	HoldingAdditionalDetails *<HldgAddtlDtls>*	[0..1]	Text		148
	SupplementaryData *<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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount34" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1151
	Type <*Tp*>	[0..1]	±		1151
	Name <*Nm*>	[0..1]	Text		1151

4.4.9.3 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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet9" on page 1382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1382
	Type <*Tp*>	[0..1]	±		1382
	Name <*Nm*>	[0..1]	Text		1382

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 2069):

- *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 **AggregateBalanceInformation43** elements

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <*AltrnRptgCcyAmts*>	[0..1]	±		145
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		146
	ExposureType <*XpsrTp*>	[0..1]	±		146
	BalanceBreakdown <*BalBrkdwn*>	[0..*]	±	C8, C36	146
	AdditionalBalanceBreakdown <*AddtlBalBrkdwn*>	[0..*]	±	C17, C37	147
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		148
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		148
	SupplementaryData <*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 SubBalanceAdditionnalDetails 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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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 "FinancialInstrument22" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClssTp>	[0..1]	Text		1283
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1283
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1284
	ProductGroup <PdctGrp>	[0..1]	Text		1284
	UmbrellaName <UmbrllNm>	[0..1]	Text		1284
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1284
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1284
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1285
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1285
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1285
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1285

4.4.9.5.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see "DerivativeBasicAttributes2" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C8	1286
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1286

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 "Balance22" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1227

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 1938

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

Constraints

- **ValueRule**

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

4.4.9.5.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1235
	PreviousHoldingValue *<PrvsHldgVal>*	[0..1]	±		1235
	BookValue *<BookVal>*	[0..1]	±		1235
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1236
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1235
	PreviousHoldingValue *<PrvsHldgVal>*	[0..1]	±		1235
	BookValue *<BookVal>*	[0..1]	±		1235
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1236
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1235
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

4.4.9.5.14 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 "QuantityBreakdown70" on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1590
	LotQuantity <LotQty>	[0..1]	±		1590
	LotDateTime <LotDtTm>	[0..1]	±		1591
	LotPrice <LotPric>	[0..1]	±		1591
	TypeOfPrice <TpOfPric>	[0..1]	±		1591
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1591
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1592
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1592

4.4.9.5.15 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 "SubBalanceInformation23" on page 1221 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubBalanceType <*SubBalTp*>	[1..1]	±		1221
	Quantity <*Qty*>	[1..1]	±		1221
	SubBalanceAdditionalDetails <*SubBalAddtlDtls*>	[0..1]	Text		1222
	AdditionalBalanceBreakdownDetails <*AddtlBalBrkdwnDtls*>	[0..*]	±	C17, C37	1222

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

4.4.9.5.16 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 "AdditionalBalanceInformation23" on page 1216 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubBalanceType <*SubBalTp*>	[1..1]	±		1217
	Quantity <*Qty*>	[1..1]	±		1217
	SubBalanceAdditionalDetails <*SubBalAddtlDtls*>	[0..1]	Text		1217

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 SubBalanceAdditionnalDetails is used, them 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 **AggregateBalancePerSafekeepingPlace40** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <*SfkpgPlc*>	[1..1]	±	C33	142
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		142
	Pledgee <*Pldgee*>	[0..1]	±	C25	142
	AggregateBalance <*AggtBal*>	[1..1]	±		143
	PriceDetails <*PricDtls*>	[1..*]	±	C40	143
	ForeignExchangeDetails <*FXDtls*>	[0..*]	±		144
	DaysAccrued <*DaysAcrd*>	[0..1]	Quantity		144
	AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*>	[1..1]	±		145
	InstrumentCurrencyAmounts <*InstrmCcyAmts*>	[0..1]	±		145
	AlternateReportingCurrencyAmounts <*AltrnRptgCcyAmts*>	[0..1]	±		145
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		146
	ExposureType <*XpsrTp*>	[0..1]	±		146
	BalanceBreakdown <*BalBrkdwn*>	[0..*]	±	C8, C36	146
	AdditionalBalanceBreakdown <*AddtlBalBrkdwn*>	[0..*]	±	C17, C37	147
	HoldingAdditionalDetails <*HldgAddtlDtls*>	[0..1]	Text		148

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 SubBalanceAdditionnalDetails 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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 "MarketIdentification4Choice" on page 1335 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		1335
Or}	Description *<Desc>*	[1..1]	Text		1335

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 "Pledgee4" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1518
{Or	TypeAndIdentification <TpAndId>	[1..1]			1519
	Identification <Id>	[1..1]	IdentifierSet	C1	1519
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1519
Or	Identification <Id>	[1..1]			1520
	Identification <Id>	[0..1]	Text		1520
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1521

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 "Balance22" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1227

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 "PriceInformation22" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1547
	Value <Val>	[1..1]			1547
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548
	ValueType <ValTp>	[1..1]	±		1548
	SourceOfPrice <SrcOfPric>	[0..1]			1549
	Identification <Id>	[0..1]	±		1549
	Type <Tp>	[1..1]			1549
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1550
	QuotationDate <QtnDt>	[0..1]	±		1550

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 "ForeignExchangeTerms35" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1289
	ExchangeRate <XchgRate>	[1..1]	Rate		1289
	QuotationDate <QtnDt>	[0..1]	DateTime		1289
	QuotingInstitution <QtgInstn>	[0..1]	±		1289

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 2070

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldingValue <*HldgVal*>	[1..1]	±		1235
	PreviousHoldingValue <*PrvsHldgVal*>	[0..1]	±		1235
	BookValue <*BookVal*>	[0..1]	±		1235
	UnrealisedGainLoss <*UrlsdGnLoss*>	[0..1]	±		1236
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldingValue <*HldgVal*>	[1..1]	±		1235
	PreviousHoldingValue <*PrvsHldgVal*>	[0..1]	±		1235
	BookValue <*BookVal*>	[0..1]	±		1235
	UnrealisedGainLoss <*UrlsdGnLoss*>	[0..1]	±		1236
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1236

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 "BalanceAmounts5" on page 1235 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldingValue <*HldgVal*>	[1..1]	±		1235
	PreviousHoldingValue <*PrvsHldgVal*>	[0..1]	±		1235
	BookValue <*BookVal*>	[0..1]	±		1235
	UnrealisedGainLoss <*UrlsdGnLoss*>	[0..1]	±		1236
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1236

4.4.9.5.17.11 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 "QuantityBreakdown70" on page 1590 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		1590
	LotQuantity <*LotQty*>	[0..1]	±		1590
	LotDateTime <*LotDtTm*>	[0..1]	±		1591
	LotPrice <*LotPric*>	[0..1]	±		1591
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1591
	AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*>	[0..1]	±		1591
	InstrumentCurrencyAmounts <*InstrmCcyAmts*>	[0..1]	±		1592
	AlternateReportingCurrencyAmounts <*AltrnRptgCcyAmts*>	[0..1]	±		1592

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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1368
Or}	Proprietary <*Prtry*>	[1..1]	±		1369

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 "SubBalanceInformation23" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1221
	Quantity <Qty>	[1..1]	±		1221
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1222
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1222

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 SubBalanceAdditionnalDetails is used, them 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 "AdditionalBalanceInformation23" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1217
	Quantity <Qty>	[1..1]	±		1217
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1217

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 SubBalanceAdditionnalDetails is used, them 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: "RestrictedFINXMax350Text" on page 2078

4.4.9.5.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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
TotalValueInPageAndStatement4 elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage *<TtlHldgsValOfPg>*	[0..1]	±		149
	TotalHoldingsValueOfStatement *<TtlHldgsValOfStmt>*	[1..1]	±		149
	TotalBookValueOfStatement *<TtlBookValOfStmt>*	[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
"AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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
"AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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
"AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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 **TotalValueInPageAndStatement4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage *<TtlHldgsValOfPg>*	[0..1]	±		150
	TotalHoldingsValueOfStatement *<TtlHldgsValOfStmt>*	[1..1]	±		150
	TotalBookValueOfStatement *<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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

4.4.11.2 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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

4.4.11.3 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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

5   semt.013.002.06 IntraPositionMovementInstruction002V06

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 IntraPositionMovementInstruction002V06 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]		C22, C23, C24	
	TransactionIdentification <*TxId*>	[1..1]	Text		157
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		157
	NumberCounts <*NbCounts*>	[0..1]	±	C8	157
	Linkages <*Lnkgs*>	[0..*]	±		158
	AccountOwner <*AcctOwnr*>	[0..1]	±		158
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		158
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		159
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±		159
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C10, C12, C15, C17, C19	159
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C2, C21	160
	IntraPositionDetails <*IntraPosDtls*>	[1..1]		C3, C5	163
	Priority <*Prty*>	[0..1]	±		164
	SettlementQuantity <*SttlmQty*>	[1..1]	±	C14	164
	SecuritiesSubBalanceIdentification <*SctiesSubBalId*>	[0..1]	±		165
	SettlementDate <*SttlmDt*>	[1..1]	±		165
	BalanceFrom <*BalFr*>	[1..1]	±		165
	BalanceTo <*BalTo*>	[1..1]	±		166
	InstructionProcessingAdditionalDetails <*InstrPrcgAddtlDtls*>	[0..1]	Text		166
	SupplementaryData <*SplmtryData*>	[0..*]	±	C26	166

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.

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 **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 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 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C16 ISINGuideline

When a ISIN code exist. 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 ISINPresenceRule

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

C19 OtherIdentificationPresenceRule

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

C20 OtherIdentificationPresenceRule

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

C21 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.

C22 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.

C23 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.

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 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.

C27 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: "RestrictedFINXMax16Text" on page 2076

5.4.2   CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 1475 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1476
Or}	TotalNumber *<TtlNb>*	[1..1]		C9, C6	1476
	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1477
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		1477

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 "Linkages60" on page 1379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±	C87	1379
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1379
	Reference *<Ref>*	[1..1]	±		1380
	ReferenceOwner *<RefOwnr>*	[0..1]	±		1380

5.4.5   AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1512

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

5.4.7   BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

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 "SafekeepingPlaceFormat39Choice" on page 1603 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	±		1603
Or	Country *<Ctry>*	[1..1]	CodeSet	C3	1604
Or	TypeAndIdentification *<TpAndId>*	[1..1]			1604
	SafekeepingPlaceType *<SfkpgPlcTp>*	[1..1]	CodeSet		1604
	Identification *<Id>*	[1..1]	IdentifierSet	C1	1604
Or}	Proprietary *<Prtry>*	[1..1]	±		1605

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", C12 "DescriptionUsageRule", C15 "ISINGuideline", C17 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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", C21 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes119" on page 1269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1271
	DayCountBasis <DayCntBsis>	[0..1]	±		1271
	RegistrationForm <RegnForm>	[0..1]	±		1272
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1272
	PaymentStatus <PmtSts>	[0..1]	±		1272
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1272
	ClassificationType <ClssfctnTp>	[0..1]	±		1273
	OptionStyle <OptnStyle>	[0..1]	±		1273
	OptionType <OptnTp>	[0..1]	±		1273
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1273
	CouponDate <CpnDt>	[0..1]	Date		1274
	ExpiryDate <XpryDt>	[0..1]	Date		1274
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1274
	MaturityDate <MtrtyDt>	[0..1]	Date		1274
	IssueDate <IsseDt>	[0..1]	Date		1274
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1274
	PutableDate <PutblDt>	[0..1]	Date		1275
	DatedDate <DtdDt>	[0..1]	Date		1275
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1275
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1275
	CurrentFactor <CurFctr>	[0..1]	Rate		1275
	NextFactor <NxtFctr>	[0..1]	Rate		1275
	InterestRate <IntrstRate>	[0..1]	Rate		1275
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1275
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1276
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1276
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1276
	PoolNumber <PoolNb>	[0..1]	±		1276
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1276
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1277

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		1277
	PutableIndicator <PutblInd>	[0..1]	Indicator		1277
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1277
	ExercisePrice <ExrcPric>	[0..1]	±		1278
	SubscriptionPrice <SbcptPric>	[0..1]	±		1278
	ConversionPrice <ConvsPric>	[0..1]	±		1278
	StrikePrice <StrkPric>	[0..1]	±		1278
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1279
	ContractSize <CtrctSz>	[0..1]	±	C14	1279
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C17, C19, C21	1279
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1281

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 <IntraPosDtls> contains the following **IntraPositionDetails62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		164
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	164
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		165
	SettlementDate <SttlmDt>	[1..1]	±		165
	BalanceFrom <BalFr>	[1..1]	±		165
	BalanceTo <BalTo>	[1..1]	±		166
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		166

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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1433
Or}	Proprietary <Prtry>	[1..1]	±		1433

5.4.11.2 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1477
	Issuer <Issr>	[0..1]	Text		1477

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

5.4.11.5 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see
"SecuritiesSubBalanceTypeAndQuantityBreakdown6" on page 1223 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1223
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1224

5.4.11.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see
"SecuritiesSubBalanceTypeAndQuantityBreakdown6" on page 1223 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1223
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1224

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: "RestrictedFINXMax350Text" on page 2078

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: C26 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.014.002.07 IntraPositionMovementStatusAdvice002V07

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 IntraPositionMovementStatusAdvice002V07 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> <IntraPosMvmntStsAdvc>	[1..1]			
	TransactionIdentification *<TxId>*	[1..1]	±	C8	170
	ProcessingStatus *<PrcgSts>*	[0..1]			170
{Or	**Rejected** *<Rjctd>*	[1..1]	±		170
Or	**Repair** *<Rpr>*	[1..1]	±		171
Or	**Cancelled** *<Canc>*	[1..1]	±		171
Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		171
Or}	**Proprietary** *<Prtry>*	[1..1]	±		172
	SettlementStatus *<SttlmSts>*	[0..1]	±	C10	172
	TransactionDetails *<TxDtls>*	[0..1]		C11, C12, C13	173
	PoolIdentification *<PoolId>*	[0..1]	Text		174
	AccountOwner *<AcctOwnr>*	[0..1]	±		174
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		174
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		174
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C3, C4, C6, C7, C9	175
	SettlementQuantity *<SttlmQty>*	[1..1]	±	C5	176
	LotNumber *<LotNb>*	[0..1]	±		176
	SettlementDate *<SttlmDt>*	[1..1]	±		177
	AcknowledgedStatusTimeStamp *<AckdStsTmStmp>*	[0..1]	DateTime		177
	BalanceFrom *<BalFr>*	[0..1]	±		177
	BalanceTo *<BalTo>*	[0..1]	±		177
	SupplementaryData *<SplmtryData>*	[0..*]	±	C14	177

6.3 Constraints

C1   AdditionalReasonInforrmationRule

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 a ISIN code exist. 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 "TransactionIdentifications34" on page 1309 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1309
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1310
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1310
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1310

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 **IntraPositionProcessingStatus10Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Rejected** *<Rjctd>*	[1..1]	±		170
Or	**Repair** *<Rpr>*	[1..1]	±		171
Or	**Cancelled** *<Canc>*	[1..1]	±		171
Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		171
Or}	**Proprietary** *<Prtry>*	[1..1]	±		172

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 "RejectionOrRepairStatus45Choice" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1820
Or}	Reason <Rsn>	[1..*]			1820
	Code <Cd>	[0..*]	±		1820
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1821

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 "RejectionOrRepairStatus45Choice" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1820
Or}	Reason <Rsn>	[1..*]			1820
	Code <Cd>	[0..*]	±		1820
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1821

6.4.2.3 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus25Choice" on page 1843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[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		1845

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 "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1908
Or}	Reason *<Rsn>*	[1..*]			1908
	Code *<Cd>*	[1..1]	±		1908
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1908

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

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 "SettlementStatus20Choice" on page 1891 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Pending *<Pdg>*	[1..1]	±		1891
Or	Failing *<Flng>*	[1..1]			1892
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1892
Or}	Reason *<Rsn>*	[1..*]			1892
	Code *<Cd>*	[1..1]	±		1892
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1893
Or}	Proprietary *<Prtry>*	[1..1]	±		1893

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 **IntraPositionDetails64** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PoolIdentification <*PoolId*>	[0..1]	Text		174
	AccountOwner <*AcctOwnr*>	[0..1]	±		174
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		174
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		174
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C3, C4, C6, C7, C9	175
	SettlementQuantity <*SttlmQty*>	[1..1]	±	C5	176
	LotNumber <*LotNb*>	[0..1]	±		176
	SettlementDate <*SttlmDt*>	[1..1]	±		177
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		177
	BalanceFrom <*BalFr*>	[0..1]	±		177
	BalanceTo <*BalTo*>	[0..1]	±		177

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: "RestrictedFINXMax16Text" on page 2076

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 "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1512

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

6.4.4.4 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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 "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1477
	Issuer <*Issr*>	[0..1]	Text		1477

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

6.4.4.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

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 "SecuritiesBalanceType11Choice" on page 1232 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1233
Or}	Proprietary <*Prtry*>	[1..1]	±		1233

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 "SecuritiesBalanceType11Choice" on page 1232 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1233
Or}	Proprietary <*Prtry*>	[1..1]	±		1233

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.015.002.09 IntraPositionMovementConfirmation002V09

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 IntraPositionMovementConfirmation002V09 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]		C23, C24, C25	
	AdditionalParameters *<AddtlParams>*	[0..1]	±		184
	AccountOwner *<AcctOwnr>*	[0..1]	±		185
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		185
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		185
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±		185
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C10, C12, C16, C18, C20	186
	FinancialInstrumentAttributes *<FinInstrmAttrbts>*	[0..1]	±	C3, C22	187
	IntraPositionDetails *<IntraPosDtls>*	[1..1]		C4, C6	189
	SettledQuantity *<SttldQty>*	[1..1]	±	C14	190
	SecuritiesSubBalanceIdentification *<SctiesSubBalId>*	[0..1]	±		191
	CollateralMonitorAmount *<CollMntrAmt>*	[0..1]	±		191
	PreviouslySettledQuantity *<PrevslySttldQty>*	[0..1]	±	C14	191
	RemainingToBeSettledQuantity *<RmngToBeSttldQty>*	[0..1]	±	C14	192
	SettlementDate *<SttlmDt>*	[1..1]	±		192
	AvailableDate *<AvlblDt>*	[0..1]	±		193
	CorporateActionEventType *<CorpActnEvtTp>*	[0..1]	±	C15	193
	BalanceFrom *<BalFr>*	[1..1]	±		194
	BalanceTo *<BalTo>*	[1..1]	±		194
	InstructionProcessingAdditionalDetails *<InstrPrcgAddtlDtls>*	[0..1]	Text		194
	SupplementaryData *<SplmtryData>*	[0..*]	±	C26	194

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 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 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   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.

C16   ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C17   ISINGuideline

When a ISIN code exist. 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   ISINPresenceRule

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

C20   OtherIdentificationPresenceRule

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

C21   OtherIdentificationPresenceRule

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

C22   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.

C23   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.

C24 **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.

C25 **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.

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.

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 "AdditionalParameters34" on page 1341 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1341
	PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*>	[0..1]	Text		1341
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[0..1]	Text		1341
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1342
	PoolIdentification <*PoolId*>	[0..1]	Text		1342
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1342
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1342
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		1342
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1342

7.4.2   AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see
"PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1512

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 "SecuritiesAccount30" on
page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

7.4.4   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
"BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1383
	Type <*Tp*>	[0..1]	±		1384
	Name <*Nm*>	[0..1]	Text		1384

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 <SfkgPlc> contains one of the following elements (see "SafekeepingPlaceFormat39Choice" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1603
Or	Country <Ctry>	[1..1]	CodeSet	C3	1604
Or	TypeAndIdentification <TpAndId>	[1..1]			1604
	SafekeepingPlaceType <SfkgPlcTp>	[1..1]	CodeSet		1604
	Identification <Id>	[1..1]	IdentifierSet	C1	1604
Or}	Proprietary <Prtry>	[1..1]	±		1605

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", C12 "DescriptionUsageRule", C16 "ISINGuideline", C18 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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", C22 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes119" on page 1269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1271
	DayCountBasis <DayCntBsis>	[0..1]	±		1271
	RegistrationForm <RegnForm>	[0..1]	±		1272
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1272
	PaymentStatus <PmtSts>	[0..1]	±		1272
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1272
	ClassificationType <ClssfctnTp>	[0..1]	±		1273
	OptionStyle <OptnStyle>	[0..1]	±		1273
	OptionType <OptnTp>	[0..1]	±		1273
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1273
	CouponDate <CpnDt>	[0..1]	Date		1274
	ExpiryDate <XpryDt>	[0..1]	Date		1274
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1274
	MaturityDate <MtrtyDt>	[0..1]	Date		1274
	IssueDate <IsseDt>	[0..1]	Date		1274
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1274
	PutableDate <PutblDt>	[0..1]	Date		1275
	DatedDate <DtdDt>	[0..1]	Date		1275
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1275
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1275
	CurrentFactor <CurFctr>	[0..1]	Rate		1275
	NextFactor <NxtFctr>	[0..1]	Rate		1275
	InterestRate <IntrstRate>	[0..1]	Rate		1275
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1275
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1276
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1276
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1276
	PoolNumber <PoolNb>	[0..1]	±		1276
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1276
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1277

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		1277
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1277
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1277
	ExercisePrice *<ExrcPric>*	[0..1]	±		1278
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1278
	ConversionPrice *<ConvsPric>*	[0..1]	±		1278
	StrikePrice *<StrkPric>*	[0..1]	±		1278
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1279
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1279
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C11, C13, C17, C19, C21	1279
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1281

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 **IntraPositionDetails61** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettledQuantity <*SttldQty*>	[1..1]	±	C14	190
	SecuritiesSubBalanceIdentification <*SctiesSubBalId*>	[0..1]	±		191
	CollateralMonitorAmount <*CollMntrAmt*>	[0..1]	±		191
	PreviouslySettledQuantity <*PrevslySttldQty*>	[0..1]	±	C14	191
	RemainingToBeSettledQuantity <*RmngToBeSttldQty*>	[0..1]	±	C14	192
	SettlementDate <*SttlmDt*>	[1..1]	±		192
	AvailableDate <*AvlblDt*>	[0..1]	±		193
	CorporateActionEventType <*CorpActnEvtTp*>	[0..1]	±	C15	193
	BalanceFrom <*BalFr*>	[1..1]	±		194
	BalanceTo <*BalTo*>	[1..1]	±		194
	InstructionProcessingAdditionalDetails <*InstrPrcgAddtlDtls*>	[0..1]	Text		194

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: C14 "DigitalTokenUnitUsageRule"

SettledQuantity <SttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1477
	Issuer <*Issr*>	[0..1]	Text		1477

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 "AmountAndDirection55" on page 1207 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1207
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1208
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1208
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1208

7.4.8.4 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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: C14 "DigitalTokenUnitUsageRule"

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

7.4.8.8 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: C15 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1397
Or}	Proprietary *<Prtry>*	[1..1]	±		1403

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 "SecuritiesSubBalanceTypeAndQuantityBreakdown6" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1223
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1224

7.4.8.10 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown6" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1223
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1224

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: "RestrictedFINXMax350Text" on page 2078

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: C26 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.016.002.09 IntraPositionMovementPostingReport002V09

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 IntraPositionMovementPostingReport002V09 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]		C24, C25, C26	
	Pagination *<Pgntn>*	[1..1]	±		201
	StatementGeneralDetails *<StmtGnlDtls>*	[1..1]	±	C23	202
	AccountOwner *<AcctOwnr>*	[0..1]	±		202
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		203
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		203
	FinancialInstrument *<FinInstrm>*	[0..*]			203
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C10, C12, C16, C18, C20	204
	FinancialInstrumentAttributes *<FinInstrmAttrbts>*	[0..1]	±	C3, C22	205
	SubBalance *<SubBal>*	[1..*]		C6	208
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±		209
	BalanceFrom *<BalFr>*	[1..1]	±		210
	IntraPositionMovement *<IntraPosMvmnt>*	[1..*]		C4	210
	Identification *<Id>*	[0..1]	±		211
	SettledQuantity *<SttldQty>*	[1..1]	±	C14	212
	PreviouslySettledQuantity *<PrevslySttldQty>*	[0..1]	±	C14	212
	RemainingToBeSettledQuantity *<RmngToBeSttldQty>*	[0..1]	±	C14	212
	SecuritiesSubBalanceIdentification *<SctiesSubBalId>*	[0..1]	±		213
	BalanceTo *<BalTo>*	[1..1]	±		213
	SettlementDate *<SttlmDt>*	[1..1]	±		213
	AvailableDate *<AvlblDt>*	[0..1]	±		214
	AcknowledgedStatusTimeStamp *<AckdStsTmStmp>*	[0..1]	DateTime		214
	CorporateActionEventType *<CorpActnEvtTp>*	[0..1]	±	C15	214
	CollateralMonitorAmount *<CollMntrAmt>*	[0..1]	±		215
	InstructionProcessingAdditionalDetails *<InstrPrcgAddtlDtls>*	[0..1]	Text		215
	SupplementaryData *<SplmtryData>*	[0..*]	±	C27	215

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**

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

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 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 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 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.

C16 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C17 ISINGuideline

When a ISIN code exist. 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 ISINPresenceRule

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

C20 OtherIdentificationPresenceRule

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

C21 OtherIdentificationPresenceRule

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

C22 **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.

C23 **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.

C24 **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.

C25 **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.

C26 **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.

C27 **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 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1432
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1432

8.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: C23 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement81" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1365
	QueryReference <QryRef>	[0..1]	Text		1365
	StatementIdentification <StmtId>	[0..1]	Text		1365
	StatementPeriod <StmtPrd>	[1..1]	±		1365
	Frequency <Frqcy>	[0..1]	±		1365
	UpdateType <UpdTp>	[0..1]	±		1366
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1366

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
"PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1512

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

8.4.5   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1383
	Type <*Tp*>	[0..1]	±		1384
	Name <*Nm*>	[0..1]	Text		1384

8.4.6   FinancialInstrument <FinInstrm>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrument <FinInstrm> contains the following **FinancialInstrumentDetails44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C16, C18, C20	204
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C22	205
	SubBalance <SubBal>	[1..*]		C6	208
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		209
	BalanceFrom <BalFr>	[1..1]	±		210
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	210
	Identification <Id>	[0..1]	±		211
	SettledQuantity <SttldQty>	[1..1]	±	C14	212
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	212
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	212
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		213
	BalanceTo <BalTo>	[1..1]	±		213
	SettlementDate <SttlmDt>	[1..1]	±		213
	AvailableDate <AvlblDt>	[0..1]	±		214
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		214
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	214
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		215
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		215
	SupplementaryData <SplmtryData>	[0..*]	±	C27	215

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", C12 "DescriptionUsageRule", C16 "ISINGuideline", C18 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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", C22 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes119" on page 1269 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1271
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1271
	RegistrationForm <*RegnForm*>	[0..1]	±		1272
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1272
	PaymentStatus <*PmtSts*>	[0..1]	±		1272
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1272
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1273
	OptionStyle <*OptnStyle*>	[0..1]	±		1273
	OptionType <*OptnTp*>	[0..1]	±		1273
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1273
	CouponDate <*CpnDt*>	[0..1]	Date		1274
	ExpiryDate <*XpryDt*>	[0..1]	Date		1274
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1274
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1274
	IssueDate <*IsseDt*>	[0..1]	Date		1274
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1274
	PutableDate <*PutblDt*>	[0..1]	Date		1275
	DatedDate <*DtdDt*>	[0..1]	Date		1275
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1275
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1275
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1275
	NextFactor <*NxtFctr*>	[0..1]	Rate		1275
	InterestRate <*IntrstRate*>	[0..1]	Rate		1275
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1275
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1276
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1276
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1276
	PoolNumber <*PoolNb*>	[0..1]	±		1276
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1276
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1277

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		1277
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1277
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1277
	ExercisePrice *<ExrcPric>*	[0..1]	±		1278
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1278
	ConversionPrice *<ConvsPric>*	[0..1]	±		1278
	StrikePrice *<StrkPric>*	[0..1]	±		1278
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1279
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1279
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C11, C13, C17, C19, C21	1279
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1281

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 **IntraPositionDetails63** elements

Or	MessageElement**<XML Tag>**	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		209
	BalanceFrom <BalFr>	[1..1]	±		210
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	210
	Identification <Id>	[0..1]	±		211
	SettledQuantity <SttldQty>	[1..1]	±	C14	212
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	212
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	212
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		213
	BalanceTo <BalTo>	[1..1]	±		213
	SettlementDate <SttlmDt>	[1..1]	±		213
	AvailableDate <AvlblDt>	[0..1]	±		214
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		214
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	214
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		215
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		215
	SupplementaryData <SplmtryData>	[0..*]	±	C27	215

Constraints

- **BalanceFromToRule2**

  The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

```
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 <SfkgPlc> contains one of the following elements (see "SafekeepingPlaceFormat39Choice" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1603
Or	Country <Ctry>	[1..1]	CodeSet	C3	1604
Or	TypeAndIdentification <TpAndId>	[1..1]			1604
	SafekeepingPlaceType <SfkgPlcTp>	[1..1]	CodeSet		1604
	Identification <Id>	[1..1]	IdentifierSet	C1	1604
Or}	Proprietary <Prtry>	[1..1]	±		1605

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 "SecuritiesBalanceType8Choice" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1230
Or}	Proprietary <Prtry>	[1..1]	±		1232

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 **IntraPositionMovementDetails20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		211
	SettledQuantity <SttldQty>	[1..1]	±	C14	212
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	212
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	212
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		213
	BalanceTo <BalTo>	[1..1]	±		213
	SettlementDate <SttlmDt>	[1..1]	±		213
	AvailableDate <AvlblDt>	[0..1]	±		214
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		214
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	214
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		215
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		215
	SupplementaryData <SplmtryData>	[0..*]	±	C27	215

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 "References75Choice" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1320
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1320
Or	PoolIdentification <PoolId>	[1..1]	Text		1320
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1321
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1321
Or}	ProcessorTransactionIdentification <PrcrTxId>	[1..1]	Text		1321

8.4.6.3.3.2 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

SettledQuantity <SttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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: C14 "DigitalTokenUnitUsageRule"

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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: C14 "DigitalTokenUnitUsageRule"

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1477
	Issuer <Issr>	[0..1]	Text		1477

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 "SecuritiesBalanceType8Choice" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1230
Or}	Proprietary <Prtry>	[1..1]	±		1232

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

8.4.6.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

8.4.6.3.3.10 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: C15 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1397
Or}	Proprietary <*Prtry*>	[1..1]	±		1403

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 "AmountAndDirection55" on page 1207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1207
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1208
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1208
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1208

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: "RestrictedFINXMax350Text" on page 2078

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: C27 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.017.002.12 SecuritiesTransactionPostingReport002V12

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 SecuritiesTransactionPostingReport002V12 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	
	Pagination <*Pgntn*>	[1..1]	±		229
	StatementGeneralDetails <*StmtGnlDtls*>	[1..1]	±	C24	229
	AccountOwner <*AcctOwnr*>	[0..1]	±		230
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		230
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		230
	IntermediaryInformation <*IntrmyInf*>	[0..10]	±		231
	FinancialInstrumentDetails <*FinInstrmDtls*>	[0..*]			231
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C13, C14, C18	234
	InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*>	[0..1]			235
	SupplementaryIdentification <*SplmtryId*>	[0..1]	Text		235
	SecuritiesForm <*SctiesForm*>	[0..1]	CodeSet		235
	ClassType <*ClssTp*>	[0..1]	Text		235
	DistributionPolicy <*DstrbtnPlcy*>	[0..1]	CodeSet		236
	ClassificationType <*ClssfctnTp*>	[0..1]	±		236
	PriceDetails <*PricDtls*>	[0..1]	±	C41	236
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	237
	OpeningBalance <*OpngBal*>	[0..1]	±	C35	238
	ClosingBalance <*ClsgBal*>	[0..1]	±	C36	238
	Transaction <*Tx*>	[1..*]		C16	238
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		241
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		241
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		242
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		242

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		242
	TradeIdentification <*TradId*>	[0..*]	Text		242
	PoolIdentification <*PoolId*>	[0..1]	Text		242
	CommonIdentification <*CmonId*>	[0..1]	Text		242
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		242
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		242
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		243
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		243
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		243
	MasterReference <*MstrRef*>	[0..1]	Text		243
	ClientReference <*ClntRef*>	[0..1]	±		243
	AccountOwnerLegIdentification <*AcctOwnrLegId*>	[0..1]	Text		244
	AccountServicerLegIdentification <*AcctSvcrLegId*>	[0..1]	Text		244
	TransactionDetails <*TxDtls*>	[0..1]		C2, C23, C39, C40	244
	TransactionActivity <*TxActvty*>	[1..1]	±		248
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		248
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		249
	Payment <*Pmt*>	[1..1]	CodeSet		249
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	249
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		250
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	251
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		251
	PostingQuantity <*PstngQty*>	[1..1]	±		251
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C17	252
	PostingAmount <*PstngAmt*>	[0..1]	±		252
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		252
	TradeDate <*TradDt*>	[0..1]	±		252
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		253
	SettlementDate <*SttlmDt*>	[0..1]	±		253

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDate <*ValDt*>	[0..1]	±		253
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		254
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		254
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	254
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	255
	ReversalIndicator <*RvslInd*>	[0..1]	Indicator		257
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		257
	SupplementaryData <*SplmtryData*>	[0..*]	±	C38	257
	SubAccountDetails <*SubAcctDtls*>	[0..*]		C27, C30	257
	AccountOwner <*AcctOwnr*>	[0..1]	±		260
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		260
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		261
	ActivityIndicator <*ActvtyInd*>	[1..1]	Indicator		261
	FinancialInstrumentDetails <*FinInstrmDtls*>	[0..*]			261
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C13, C14, C18	264
	InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*>	[0..1]			265
	SupplementaryIdentification <*SplmtryId*>	[0..1]	Text		265
	SecuritiesForm <*SctiesForm*>	[0..1]	CodeSet		265
	ClassType <*ClssTp*>	[0..1]	Text		265
	DistributionPolicy <*DstrbtnPlcy*>	[0..1]	CodeSet		266
	ClassificationType <*ClssfctnTp*>	[0..1]	±		266
	PriceDetails <*PricDtls*>	[0..1]	±	C41	266
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	267
	OpeningBalance <*OpngBal*>	[0..1]	±	C35	268
	ClosingBalance <*ClsgBal*>	[0..1]	±	C36	268
	Transaction <*Tx*>	[1..*]		C16	268

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		271
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		271
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		272
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		272
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		272
	TradeIdentification <*TradId*>	[0..*]	Text		272
	PoolIdentification <*PoolId*>	[0..1]	Text		272
	CommonIdentification <*CmonId*>	[0..1]	Text		272
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		272
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		272
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		273
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		273
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		273
	MasterReference <*MstrRef*>	[0..1]	Text		273
	ClientReference <*ClntRef*>	[0..1]	±		273
	AccountOwnerLegIdentification <*AcctOwnrLegId*>	[0..1]	Text		274
	AccountServicerLegIdentification <*AcctSvcrLegId*>	[0..1]	Text		274
	TransactionDetails <*TxDtls*>	[0..1]		C2, C23, C39, C40	274
	TransactionActivity <*TxActvty*>	[1..1]	±		278
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		278
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		279
	Payment <*Pmt*>	[1..1]	CodeSet		279
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	279
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		280
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	281
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		281
	PostingQuantity <*PstngQty*>	[1..1]	±		281
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C17	282

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PostingAmount <*PstngAmt*>	[0..1]	±		282
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		282
	TradeDate <*TradDt*>	[0..1]	±		282
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		283
	SettlementDate <*SttlmDt*>	[0..1]	±		283
	ValueDate <*ValDt*>	[0..1]	±		283
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		284
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		284
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	284
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	285
	ReversalIndicator <*RvslInd*>	[0..1]	Indicator		287
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		287
	SupplementaryData <*SplmtryData*>	[0..*]	±	C38	287

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 a ISIN code exist. 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.

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 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		1432
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		1432

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 "Statement82" on page 1361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportNumber *<RptNb>*	[0..1]	±		1362
	QueryReference *<QryRef>*	[0..1]	Text		1362
	StatementIdentification *<StmtId>*	[0..1]	Text		1362
	StatementPeriod *<StmtPrd>*	[1..1]	±		1363
	Frequency *<Frqcy>*	[0..1]	±		1363
	UpdateType *<UpdTp>*	[0..1]	±		1363
	StatementBasis *<StmtBsis>*	[1..1]	±		1363
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		1364
	SubAccountIndicator *<SubAcctInd>*	[1..1]	Indicator		1364

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount40" on page 1148 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1148
	Type <*Tp*>	[0..1]	±		1149
	Name <*Nm*>	[0..1]	Text		1149
	Designation <*Dsgnt*>	[0..1]	Text		1149

9.4.5 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 "BlockChainAddressWallet8" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1383
	Name <Nm>	[0..1]	Text		1383
	Designation <Dsgnt>	[0..1]	Text		1383

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 "Intermediary45" on page 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1512
	Role <Role>	[0..1]	±		1512
	Account <Acct>	[0..1]	±		1513

9.4.7   FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails43** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C13, C14, C18	234
	InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*>	[0..1]			235
	SupplementaryIdentification <*SplmtryId*>	[0..1]	Text		235
	SecuritiesForm <*SctiesForm*>	[0..1]	CodeSet		235
	ClassType <*ClssTp*>	[0..1]	Text		235
	DistributionPolicy <*DstrbtnPlcy*>	[0..1]	CodeSet		236
	ClassificationType <*ClssfctnTp*>	[0..1]	±		236
	PriceDetails <*PricDtls*>	[0..1]	±	C41	236
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	237
	OpeningBalance <*OpngBal*>	[0..1]	±	C35	238
	ClosingBalance <*ClsgBal*>	[0..1]	±	C36	238
	Transaction <*Tx*>	[1..*]		C16	238
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		241
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		241
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		242
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		242
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		242
	TradeIdentification <*TradId*>	[0..*]	Text		242
	PoolIdentification <*PoolId*>	[0..1]	Text		242
	CommonIdentification <*CmonId*>	[0..1]	Text		242
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		242
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		242
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		243
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		243
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		243

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MasterReference <*MstrRef*>	[0..1]	Text		243
	ClientReference <*ClntRef*>	[0..1]	±		243
	AccountOwnerLegIdentification <*AcctOwnrLegId*>	[0..1]	Text		244
	AccountServicerLegIdentification <*AcctSvcrLegId*>	[0..1]	Text		244
	TransactionDetails <*TxDtls*>	[0..1]		C2, C23, C39, C40	244
	TransactionActivity <*TxActvty*>	[1..1]	±		248
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		248
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		249
	Payment <*Pmt*>	[1..1]	CodeSet		249
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	249
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		250
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	251
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		251
	PostingQuantity <*PstngQty*>	[1..1]	±		251
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C17	252
	PostingAmount <*PstngAmt*>	[0..1]	±		252
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		252
	TradeDate <*TradDt*>	[0..1]	±		252
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		253
	SettlementDate <*SttlmDt*>	[0..1]	±		253
	ValueDate <*ValDt*>	[0..1]	±		253
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		254
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		254
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	254
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	255
	ReversalIndicator <*RvslInd*>	[0..1]	Indicator		257
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		257

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C38	257

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 **FinancialInstrument76** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification *<SplmtryId>*	[0..1]	Text		235
	SecuritiesForm *<SctiesForm>*	[0..1]	CodeSet		235
	ClassType *<ClssTp>*	[0..1]	Text		235
	DistributionPolicy *<DstrbtnPlcy>*	[0..1]	CodeSet		236
	ClassificationType *<ClssfctnTp>*	[0..1]	±		236

9.4.7.2.1 SupplementaryIdentification <SplmtryId>

Presence: [0..1]

Definition: Additional information about a financial instrument to help identify the instrument.

Datatype: "RestrictedFINXMax35Text" on page 2078

9.4.7.2.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1960

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.

9.4.7.2.3 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: "RestrictedFINXMax35Text" on page 2078

9.4.7.2.4 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 1942

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.

9.4.7.2.5 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 "SecurityClassificationType3Choice" on page 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CFI *<CFI>*	[1..1]	IdentifierSet		1431
Or}	AlternateClassification *<AltrnClssfctn>*	[1..1]	±		1431

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 "PriceInformation24" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1542
{Or	Code <Cd>	[1..1]	CodeSet		1542
Or}	Proprietary <Prtry>	[1..1]	±		1543
	ValueType <ValTp>	[1..1]	±		1544
	Value <Val>	[1..1]			1544
{Or	Rate <Rate>	[1..1]	Rate		1544
Or	Amount <Amt>	[1..1]	Amount	C2	1544
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1545
	SourceOfPrice <SrcOfPric>	[0..1]			1545
	Identification <Id>	[0..1]	±		1545
	Type <Tp>	[1..1]			1545
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546
	QuotationDate <QtnDt>	[0..1]	±		1546

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 "OpeningBalance6" on page 1218 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[1..1]	CodeSet		1218
	OpeningBalance *<OpngBal>*	[1..1]	±		1218

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 "ClosingBalance6" on page 1213 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[1..1]	CodeSet		1214
	ClosingBalance *<ClsgBal>*	[1..1]	±		1214

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 <Tx> contains the following **Transaction126** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		241
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		241
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		242
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		242
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		242
	TradeIdentification <*TradId*>	[0..*]	Text		242
	PoolIdentification <*PoolId*>	[0..1]	Text		242
	CommonIdentification <*CmonId*>	[0..1]	Text		242
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		242
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		242
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		243
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		243
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		243
	MasterReference <*MstrRef*>	[0..1]	Text		243
	ClientReference <*ClntRef*>	[0..1]	±		243
	AccountOwnerLegIdentification <*AcctOwnrLegId*>	[0..1]	Text		244
	AccountServicerLegIdentification <*AcctSvcrLegId*>	[0..1]	Text		244
	TransactionDetails <*TxDtls*>	[0..1]		C2, C23, C39, C40	244
	TransactionActivity <*TxActvty*>	[1..1]	±		248
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		248
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		249
	Payment <*Pmt*>	[1..1]	CodeSet		249
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	249
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		250
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	251
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		251

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PostingQuantity *<PstngQty>*	[1..1]	±		251
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C17	252
	PostingAmount *<PstngAmt>*	[0..1]	±		252
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		252
	TradeDate *<TradDt>*	[0..1]	±		252
	EffectiveSettlementDate *<FctvSttlmDt>*	[1..1]	±		253
	SettlementDate *<SttlmDt>*	[0..1]	±		253
	ValueDate *<ValDt>*	[0..1]	±		253
	AcknowledgedStatusTimeStamp *<AckdStsTmStmp>*	[0..1]	DateTime		254
	MatchedStatusTimeStamp *<MtchdStsTmStmp>*	[0..1]	DateTime		254
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C19, C20, C21, C22	254
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C19, C20, C21, C22	255
	ReversalIndicator *<RvslInd>*	[0..1]	Indicator		257
	TransactionAdditionalDetails *<TxAddtlDtls>*	[0..1]	Text		257
	SupplementaryData *<SplmtryData>*	[0..*]	±	C38	257

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: "RestrictedFINXMax16Text" on page 2076

9.4.7.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

9.4.7.7.5 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

9.4.7.7.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

9.4.7.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

9.4.7.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax35Text" on page 2078

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 "AdditionalReference12" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1425
	ReferenceIssuer <RefIssr>	[0..1]			1425
	Party <Pty>	[1..1]			1426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1426
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1427
Or}	NameAndAddress <NmAndAdr>	[1..1]			1427
	Name <Nm>	[1..1]	Text		1427
	Address <Adr>	[0..1]			1427
	AddressLine <AdrLine>	[0..2]	Text		1428
	PostCode <PstCd>	[0..1]	Text		1428
	TownName <TwnNm>	[0..1]	Text		1428
	Country <Ctry>	[1..1]	CodeSet	C3	1428
	LEI <LEI>	[0..1]	IdentifierSet		1428
	MessageName <MsgNm>	[0..1]	Text		1429

9.4.7.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

Definition: Unique technical identifier for the instance of the leg within a switch.

Datatype: "RestrictedFINXMax35Text" on page 2078

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: "RestrictedFINXMax35Text" on page 2078

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 <TxDtls> contains the following **TransactionDetails165** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		248
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		248
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		249
	Payment <Pmt>	[1..1]	CodeSet		249
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	249
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		250
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	251
	PlaceOfClearing <PlcOfClr>	[0..1]	±		251
	PostingQuantity <PstngQty>	[1..1]	±		251
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	252
	PostingAmount <PstngAmt>	[0..1]	±		252
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		252
	TradeDate <TradDt>	[0..1]	±		252
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		253
	SettlementDate <SttlmDt>	[0..1]	±		253
	ValueDate <ValDt>	[0..1]	±		253
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		254
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		254
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	254
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	255
	ReversalIndicator <RvslInd>	[0..1]	Indicator		257
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		257

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 "TransactionActivity4Choice" on page 1912 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1913
Or}	Proprietary <*Prtry*>	[1..1]	±		1913

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 "SettlementOrCorporateActionEvent33Choice" on page 1395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1396
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1396

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 1995

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 1939

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 <u>"SettlementDetails198"</u> <u>on page 1695</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		1696
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		1696
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		1696
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		1697
	Registration <*Regn*>	[0..1]	±		1697
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		1697
	CashClearingSystem <*CshClrSys*>	[0..1]	±		1697
	TaxCapacity <*TaxCpcty*>	[0..1]	±		1698
	RepurchaseType <*RpTp*>	[0..1]	±		1698
	MarketClientSide <*MktClntSd*>	[0..1]	±		1698
	BlockTrade <*BlckTrad*>	[0..1]	±		1698
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		1699
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		1699
	NettingEligibility <*NetgElgblty*>	[0..1]	±		1699
	CCPEligibility <*CCPElgblty*>	[0..1]	±		1699
	LetterOfGuarantee <*LttrOfGrnt*>	[0..1]	±		1700
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	CodeSet		1700

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

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 2070

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 "AmountAndDirection18" on page 1211 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1211
	CreditDebit *<CdtDbt>*	[1..1]	CodeSet		1211

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1242
Or}	DateCode *<DtCd>*	[1..1]	±		1242

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

9.4.7.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

9.4.7.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "ISODateTime" on page 2067

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 2069):

- *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: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **SubAccountIdentification70** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		260
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		260
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		261
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		261
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			261
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	264
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			265
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		265
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		265
	ClassType <ClssTp>	[0..1]	Text		265
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		266
	ClassificationType <ClssfctnTp>	[0..1]	±		266
	PriceDetails <PricDtls>	[0..1]	±	C41	266
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	267
	OpeningBalance <OpngBal>	[0..1]	±	C35	268
	ClosingBalance <ClsgBal>	[0..1]	±	C36	268
	Transaction <Tx>	[1..*]		C16	268
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		271
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		271
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		272
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		272
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		272
	TradeIdentification <TradId>	[0..*]	Text		272
	PoolIdentification <PoolId>	[0..1]	Text		272
	CommonIdentification <CmonId>	[0..1]	Text		272
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		272

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransaction Identification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		272
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		273
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		273
	TripartyAgentServiceProviderCollateralInstructionI dentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		273
	MasterReference <*MstrRef*>	[0..1]	Text		273
	ClientReference <*ClntRef*>	[0..1]	±		273
	AccountOwnerLegIdentification <*AcctOwnrLegId*>	[0..1]	Text		274
	AccountServicerLegIdentification <*AcctSvcrLegId*>	[0..1]	Text		274
	TransactionDetails <*TxDtls*>	[0..1]		C2, C23, C39, C40	274
	TransactionActivity <*TxActvty*>	[1..1]	±		278
	SettlementTransactionOrCorporateActionEventTy pe <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		278
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		279
	Payment <*Pmt*>	[1..1]	CodeSet		279
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	279
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		280
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	281
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		281
	PostingQuantity <*PstngQty*>	[1..1]	±		281
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C17	282
	PostingAmount <*PstngAmt*>	[0..1]	±		282
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		282
	TradeDate <*TradDt*>	[0..1]	±		282
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		283
	SettlementDate <*SttlmDt*>	[0..1]	±		283
	ValueDate <*ValDt*>	[0..1]	±		283
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		284
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		284
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C19, C20,	284

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
				C21, C22	
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C19, C20, C21, C22	285
	ReversalIndicator *<RvslInd>*	[0..1]	Indicator		287
	TransactionAdditionalDetails *<TxAddtlDtls>*	[0..1]	Text		287
	SupplementaryData *<SplmtryData>*	[0..*]	±	C38	287

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount34" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1151
	Type <Tp>	[0..1]	±		1151
	Name <Nm>	[0..1]	Text		1151

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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet9" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1382
	Type <Tp>	[0..1]	±		1382
	Name <Nm>	[0..1]	Text		1382

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 2069):

• *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 **FinancialInstrumentDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	264
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			265
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		265
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		265
	ClassType <ClssTp>	[0..1]	Text		265
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		266
	ClassificationType <ClssfctnTp>	[0..1]	±		266
	PriceDetails <PricDtls>	[0..1]	±	C41	266
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	267
	OpeningBalance <OpngBal>	[0..1]	±	C35	268
	ClosingBalance <ClsgBal>	[0..1]	±	C36	268
	Transaction <Tx>	[1..*]		C16	268
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		271
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		271
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		272
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		272
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		272
	TradeIdentification <TradId>	[0..*]	Text		272
	PoolIdentification <PoolId>	[0..1]	Text		272
	CommonIdentification <CmonId>	[0..1]	Text		272
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		272
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		272
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		273
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		273
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		273

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MasterReference <*MstrRef*>	[0..1]	Text		273
	ClientReference <*ClntRef*>	[0..1]	±		273
	AccountOwnerLegIdentification <*AcctOwnrLegId*>	[0..1]	Text		274
	AccountServicerLegIdentification <*AcctSvcrLegId*>	[0..1]	Text		274
	TransactionDetails <*TxDtls*>	[0..1]		C2, C23, C39, C40	274
	TransactionActivity <*TxActvty*>	[1..1]	±		278
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		278
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		279
	Payment <*Pmt*>	[1..1]	CodeSet		279
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	279
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		280
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	281
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		281
	PostingQuantity <*PstngQty*>	[1..1]	±		281
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C17	282
	PostingAmount <*PstngAmt*>	[0..1]	±		282
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		282
	TradeDate <*TradDt*>	[0..1]	±		282
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		283
	SettlementDate <*SttlmDt*>	[0..1]	±		283
	ValueDate <*ValDt*>	[0..1]	±		283
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		284
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		284
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	284
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	285
	ReversalIndicator <*RvslInd*>	[0..1]	Indicator		287
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		287

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C38	287

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 **FinancialInstrument76** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification *<SplmtryId>*	[0..1]	Text		265
	SecuritiesForm *<SctiesForm>*	[0..1]	CodeSet		265
	ClassType *<ClssTp>*	[0..1]	Text		265
	DistributionPolicy *<DstrbtnPlcy>*	[0..1]	CodeSet		266
	ClassificationType *<ClssfctnTp>*	[0..1]	±		266

9.4.8.5.2.1 SupplementaryIdentification <SplmtryId>

Presence: [0..1]

Definition: Additional information about a financial instrument to help identify the instrument.

Datatype: "RestrictedFINXMax35Text" on page 2078

9.4.8.5.2.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1960

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.

9.4.8.5.2.3 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: "RestrictedFINXMax35Text" on page 2078

9.4.8.5.2.4 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 1942

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.

9.4.8.5.2.5 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 "SecurityClassificationType3Choice" on page 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CFI *<CFI>*	[1..1]	IdentifierSet		1431
Or}	AlternateClassification *<AltrnClssfctn>*	[1..1]	±		1431

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 "PriceInformation24" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1542
{Or	Code <Cd>	[1..1]	CodeSet		1542
Or}	Proprietary <Prtry>	[1..1]	±		1543
	ValueType <ValTp>	[1..1]	±		1544
	Value <Val>	[1..1]			1544
{Or	Rate <Rate>	[1..1]	Rate		1544
Or	Amount <Amt>	[1..1]	Amount	C2	1544
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1545
	SourceOfPrice <SrcOfPric>	[0..1]			1545
	Identification <Id>	[0..1]	±		1545
	Type <Tp>	[1..1]			1545
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546
	QuotationDate <QtnDt>	[0..1]	±		1546

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 "OpeningBalance6" on page 1218 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[1..1]	CodeSet		1218
	OpeningBalance *<OpngBal>*	[1..1]	±		1218

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 "ClosingBalance6" on page 1213 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[1..1]	CodeSet		1214
	ClosingBalance *<ClsgBal>*	[1..1]	±		1214

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 <Tx> contains the following **Transaction126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		271
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		271
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		272
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		272
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		272
	TradeIdentification <TradId>	[0..*]	Text		272
	PoolIdentification <PoolId>	[0..1]	Text		272
	CommonIdentification <CmonId>	[0..1]	Text		272
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		272
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		272
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		273
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		273
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		273
	MasterReference <MstrRef>	[0..1]	Text		273
	ClientReference <ClntRef>	[0..1]	±		273
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		274
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		274
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	274
	TransactionActivity <TxActvty>	[1..1]	±		278
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		278
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		279
	Payment <Pmt>	[1..1]	CodeSet		279
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	279
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		280
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	281
	PlaceOfClearing <PlcOfClr>	[0..1]	±		281

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PostingQuantity *<PstngQty>*	[1..1]	±		281
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C17	282
	PostingAmount *<PstngAmt>*	[0..1]	±		282
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		282
	TradeDate *<TradDt>*	[0..1]	±		282
	EffectiveSettlementDate *<FctvSttlmDt>*	[1..1]	±		283
	SettlementDate *<SttlmDt>*	[0..1]	±		283
	ValueDate *<ValDt>*	[0..1]	±		283
	AcknowledgedStatusTimeStamp *<AckdStsTmStmp>*	[0..1]	DateTime		284
	MatchedStatusTimeStamp *<MtchdStsTmStmp>*	[0..1]	DateTime		284
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C19, C20, C21, C22	284
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C19, C20, C21, C22	285
	ReversalIndicator *<RvslInd>*	[0..1]	Indicator		287
	TransactionAdditionalDetails *<TxAddtlDtls>*	[0..1]	Text		287
	SupplementaryData *<SplmtryData>*	[0..*]	±	C38	287

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: "RestrictedFINXMax16Text" on page 2076

9.4.8.5.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

9.4.8.5.7.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

9.4.8.5.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax35Text" on page 2078

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 "AdditionalReference12" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1425
	ReferenceIssuer <RefIssr>	[0..1]			1425
	Party <Pty>	[1..1]			1426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1426
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1427
Or}	NameAndAddress <NmAndAdr>	[1..1]			1427
	Name <Nm>	[1..1]	Text		1427
	Address <Adr>	[0..1]			1427
	AddressLine <AdrLine>	[0..2]	Text		1428
	PostCode <PstCd>	[0..1]	Text		1428
	TownName <TwnNm>	[0..1]	Text		1428
	Country <Ctry>	[1..1]	CodeSet	C3	1428
	LEI <LEI>	[0..1]	IdentifierSet		1428
	MessageName <MsgNm>	[0..1]	Text		1429

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: "RestrictedFINXMax35Text" on page 2078

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: "RestrictedFINXMax35Text" on page 2078

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 <TxDtls> contains the following **TransactionDetails165** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionActivity <*TxActvty*>	[1..1]	±		278
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		278
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		279
	Payment <*Pmt*>	[1..1]	CodeSet		279
	SettlementParameters <*SttlmParams*>	[0..1]	±	C4, C34	279
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		280
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C32	281
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		281
	PostingQuantity <*PstngQty*>	[1..1]	±		281
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C17	282
	PostingAmount <*PstngAmt*>	[0..1]	±		282
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		282
	TradeDate <*TradDt*>	[0..1]	±		282
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		283
	SettlementDate <*SttlmDt*>	[0..1]	±		283
	ValueDate <*ValDt*>	[0..1]	±		283
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		284
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		284
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	284
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C19, C20, C21, C22	285
	ReversalIndicator <*RvslInd*>	[0..1]	Indicator		287
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		287

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 "TransactionActivity4Choice" on page 1912 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1913
Or}	Proprietary <*Prtry*>	[1..1]	±		1913

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 "SettlementOrCorporateActionEvent33Choice" on page 1395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <*SctiesTxTp*>	[1..1]	±		1396
Or}	CorporateActionEventType <*CorpActnEvtTp*>	[1..1]	±	C15	1396

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 1995

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 1939

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 "SettlementDetails198" on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1696
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1696
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1696
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1697
	Registration <Regn>	[0..1]	±		1697
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1697
	CashClearingSystem <CshClrSys>	[0..1]	±		1697
	TaxCapacity <TaxCpcty>	[0..1]	±		1698
	RepurchaseType <RpTp>	[0..1]	±		1698
	MarketClientSide <MktClntSd>	[0..1]	±		1698
	BlockTrade <BlckTrad>	[0..1]	±		1698
	LegalRestrictions <LglRstrctns>	[0..1]	±		1699
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1699
	NettingEligibility <NetgElgblty>	[0..1]	±		1699
	CCPEligibility <CCPElgblty>	[0..1]	±		1699
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1700
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1700

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

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 2070

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 "AmountAndDirection18" on page 1211 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1211
	CreditDebit *<CdtDbt>*	[1..1]	CodeSet		1211

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1242
Or}	DateCode *<DtCd>*	[1..1]	±		1242

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 2067

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 2067

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 <u>"YesNoIndicator" on page 2069</u>):

• *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: <u>"RestrictedFINXMax350Text" on page 2078</u>

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: <u>C38 "SupplementaryDataRule"</u>

SupplementaryData <SplmtryData> contains the following elements (see <u>"SupplementaryData1" on page 1474</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.018.002.13 SecuritiesTransactionPendingReport002V13

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 SecuritiesTransactionPendingReport002V13 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	
	Pagination <*Pgntn*>	[1..1]	±		300
	StatementGeneralDetails <*StmtGnlDtls*>	[1..1]	±	C30	300
	AccountOwner <*AcctOwnr*>	[0..1]	±		301
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		301
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		301
	Status <*Sts*>	[0..*]			302
	StatusAndReason <*StsAndRsn*>	[1..1]		C26, C39	304
{Or	**Proprietary** <*Prtry*>	[1..1]	±		305
Or	**MatchingStatus** <*MtchgSts*>	[1..1]	±		305
Or	**InferredMatchingStatus** <*IfrrdMtchgSts*>	[1..1]	±		306
Or	**SettlementStatus** <*SttlmSts*>	[1..1]	±	C27	306
Or}	**InstructionProcessingStatus** <*InstrPrcgSts*>	[1..1]	±		307
	Transaction <*Tx*>	[0..*]		C19	307
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		309
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		309
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		309
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		310
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		310
	TradeIdentification <*TradId*>	[0..*]	Text		310
	PoolIdentification <*PoolId*>	[0..1]	Text		310
	CommonIdentification <*CmonId*>	[0..1]	Text		310
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		310
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		310
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		311
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		311

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		311
	TransactionDetails <*TxDtls*>	[0..1]		C3, C10, C17, C28, C29, C41, C42	311
	TransactionActivity <*TxActvty*>	[1..1]	±		316
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		316
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		316
	Payment <*Pmt*>	[1..1]	CodeSet		316
	SettlementParameters <*SttlmParams*>	[0..1]	±	C6, C38	317
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		318
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	318
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		318
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C11, C12, C15, C16, C21	319
	PostingQuantity <*PstngQty*>	[1..1]	±		320
	PartiallyReleasedQuantity <*PrtlyRlsdQty*>	[0..1]	±		320
	PostingAmount <*PstngAmt*>	[0..1]	±		320
	TradeDate <*TradDt*>	[0..1]	±		321
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		321
	SettlementDate <*SttlmDt*>	[1..1]	±		321
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		321
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		322
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		322
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		322
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	322
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	324
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		325

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C40	325
	Transactions <*Txs*>	[0..*]		C20	325
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		327
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		328
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		328
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		328
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		328
	TradeIdentification <*TradId*>	[0..*]	Text		328
	PoolIdentification <*PoolId*>	[0..1]	Text		328
	CommonIdentification <*CmonId*>	[0..1]	Text		328
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		328
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		329
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		329
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		329
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		329
	TransactionDetails <*TxDtls*>	[0..1]		C3, C10, C17, C28, C29, C41, C42	329
	TransactionActivity <*TxActvty*>	[1..1]	±		334
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		334
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		334
	Payment <*Pmt*>	[1..1]	CodeSet		334
	SettlementParameters <*SttlmParams*>	[0..1]	±	C6, C38	335
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		336
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	336
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		336
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C11, C12, C15, C16, C21	337

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PostingQuantity <*PstngQty*>	[1..1]	±		338
	PartiallyReleasedQuantity <*PrtlyRlsdQty*>	[0..1]	±		338
	PostingAmount <*PstngAmt*>	[0..1]	±		338
	TradeDate <*TradDt*>	[0..1]	±		339
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		339
	SettlementDate <*SttlmDt*>	[1..1]	±		339
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		340
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		340
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		340
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		340
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	340
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	342
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		343
	SupplementaryData <*SplmtryData*>	[0..*]	±	C40	343
	StatusAndReason <*StsAndRsn*>	[0..*]		C26, C39	343
{Or	**Proprietary** <*Prtry*>	[1..1]	±		344
Or	**MatchingStatus** <*MtchgSts*>	[1..1]	±		344
Or	**InferredMatchingStatus** <*IfrrdMtchgSts*>	[1..1]	±		345
Or	**SettlementStatus** <*SttlmSts*>	[1..1]	±	C27	345
Or}	**InstructionProcessingStatus** <*InstrPrcgSts*>	[1..1]	±		346

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   AdditionalReasonInforrmationRule

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 a ISIN code exist. 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 used, then the transaction must be a pool trades that result 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.

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 <u>"Pagination1" on page 1431</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		1432
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		1432

10.4.2   StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: <u>C30 "ReportNumberRule"</u>

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see <u>"Statement70" on page 1347</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportNumber <*RptNb*>	[0..1]	±		1348
	QueryReference <*QryRef*>	[0..1]	Text		1348
	StatementIdentification <*StmtId*>	[0..1]	Text		1348
	StatementDateTime <*StmtDtTm*>	[1..1]	±		1349
	Frequency <*Frqcy*>	[0..1]	±		1349
	UpdateType <*UpdTp*>	[0..1]	±		1349
	StatementStructure <*StmtStr*>	[1..1]	CodeSet		1349
	ActivityIndicator <*ActvtyInd*>	[1..1]	Indicator		1350

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1383
	Type <*Tp*>	[0..1]	±		1384
	Name <*Nm*>	[0..1]	Text		1384

10.4.6 Status <Sts>

Presence: [0..*]

Definition: Status information.

Status <Sts> contains the following **StatusAndReason45** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StatusAndReason <*StsAndRsn*>	[1..1]		C26, C39	304
{Or	**Proprietary** <*Prtry*>	[1..1]	±		305
Or	**MatchingStatus** <*MtchgSts*>	[1..1]	±		305
Or	**InferredMatchingStatus** <*IfrrdMtchgSts*>	[1..1]	±		306
Or	**SettlementStatus** <*SttlmSts*>	[1..1]	±	C27	306
Or}	**InstructionProcessingStatus** <*InstrPrcgSts*>	[1..1]	±		307
	Transaction <*Tx*>	[0..*]		C19	307
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		309
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		309
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		309
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		310
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		310
	TradeIdentification <*TradId*>	[0..*]	Text		310
	PoolIdentification <*PoolId*>	[0..1]	Text		310
	CommonIdentification <*CmonId*>	[0..1]	Text		310
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		310
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		310
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		311
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		311
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		311
	TransactionDetails <*TxDtls*>	[0..1]		C3, C10, C17, C28, C29, C41, C42	311
	TransactionActivity <*TxActvty*>	[1..1]	±		316
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		316
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		316

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Payment *<Pmt>*	[1..1]	CodeSet		316
	SettlementParameters *<SttlmParams>*	[0..1]	±	C6, C38	317
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		318
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±	C36	318
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		318
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C11, C12, C15, C16, C21	319
	PostingQuantity *<PstngQty>*	[1..1]	±		320
	PartiallyReleasedQuantity *<PrtlyRlsdQty>*	[0..1]	±		320
	PostingAmount *<PstngAmt>*	[0..1]	±		320
	TradeDate *<TradDt>*	[0..1]	±		321
	ExpectedSettlementDate *<XpctdSttlmDt>*	[0..1]	±		321
	SettlementDate *<SttlmDt>*	[1..1]	±		321
	LateDeliveryDate *<LateDlvryDt>*	[0..1]	±		321
	ExpectedValueDate *<XpctdValDt>*	[0..1]	±		322
	AcknowledgedStatusTimeStamp *<AckdStsTmStmp>*	[0..1]	DateTime		322
	MatchedStatusTimeStamp *<MtchdStsTmStmp>*	[0..1]	DateTime		322
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C22, C23, C24, C25	322
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C22, C23, C24, C25	324
	TransactionAdditionalDetails *<TxAddtlDtls>*	[0..1]	Text		325
	SupplementaryData *<SplmtryData>*	[0..*]	±	C40	325

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 **Status39Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Proprietary** <*Prtry*>	[1..1]	±		305
Or	**MatchingStatus** <*MtchgSts*>	[1..1]	±		305
Or	**InferredMatchingStatus** <*IfrrdMtchgSts*>	[1..1]	±		306
Or	**SettlementStatus** <*SttlmSts*>	[1..1]	±	C27	306
Or}	**InstructionProcessingStatus** <*InstrPrcgSts*>	[1..1]	±		307

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

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 "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1900
Or	Unmatched *<Umtchd>*	[1..1]			1900
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1901
Or}	Reason *<Rsn>*	[1..*]			1901
	Code *<Cd>*	[1..1]	±		1901
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1901
Or}	Proprietary *<Prtry>*	[1..1]	±		1902

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 allegement. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1900
Or	Unmatched *<Umtchd>*	[1..1]			1900
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1901
Or}	Reason *<Rsn>*	[1..*]			1901
	Code *<Cd>*	[1..1]	±		1901
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1901
Or}	Proprietary *<Prtry>*	[1..1]	±		1902

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 "SettlementStatus31Choice" on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1805
Or	Failing <Flng>	[1..1]	±		1805
Or}	Proprietary <Prtry>	[1..1]	±		1805

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 "InstructionProcessingStatus45Choice" on page 1834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1834
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1834
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1835
Or	Cancelled <Canc>	[1..1]	±		1835
Or	Generated <Gnrtd>	[1..1]			1835
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]	±		1836
Or	Repair <Rpr>	[1..1]	±		1836
Or	PendingCancellation <PdgCxl>	[1..1]	±		1836
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1837

10.4.6.2 Transaction <Tx>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: C19 "NoAccountOwnerTransactionIdentificationRule"

Transaction <Tx> contains the following **Transaction127** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		309
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		309
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		309
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		310
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		310
	TradeIdentification <*TradId*>	[0..*]	Text		310
	PoolIdentification <*PoolId*>	[0..1]	Text		310
	CommonIdentification <*CmonId*>	[0..1]	Text		310
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		310
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		310
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		311
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		311
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		311
	TransactionDetails <*TxDtls*>	[0..1]		C3, C10, C17, C28, C29, C41, C42	311
	TransactionActivity <*TxActvty*>	[1..1]	±		316
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		316
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		316
	Payment <*Pmt*>	[1..1]	CodeSet		316
	SettlementParameters <*SttlmParams*>	[0..1]	±	C6, C38	317
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		318
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	318
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		318
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C11, C12, C15, C16, C21	319

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PostingQuantity <*PstngQty*>	[1..1]	±		320
	PartiallyReleasedQuantity <*PrtlyRlsdQty*>	[0..1]	±		320
	PostingAmount <*PstngAmt*>	[0..1]	±		320
	TradeDate <*TradDt*>	[0..1]	±		321
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		321
	SettlementDate <*SttlmDt*>	[1..1]	±		321
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		321
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		322
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		322
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		322
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	322
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	324
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		325
	SupplementaryData <*SplmtryData*>	[0..*]	±	C40	325

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: "RestrictedFINXMax16Text" on page 2076

10.4.6.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

10.4.6.2.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

10.4.6.2.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.6.2.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.6.2.14 TransactionDetails <TxDtls>

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 <TxDtls> contains the following **TransactionDetails164** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		316
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		316
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		316
	Payment <Pmt>	[1..1]	CodeSet		316
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	317
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		318
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	318
	PlaceOfClearing <PlcOfClr>	[0..1]	±		318
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	319
	PostingQuantity <PstngQty>	[1..1]	±		320
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		320
	PostingAmount <PstngAmt>	[0..1]	±		320
	TradeDate <TradDt>	[0..1]	±		321
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		321
	SettlementDate <SttlmDt>	[1..1]	±		321
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		321
	ExpectedValueDate <XpctdValDt>	[0..1]	±		322
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		322
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		322
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	322
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	324
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		325
	SupplementaryData <SplmtryData>	[0..*]	±	C40	325

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 used, then the transaction must be a pool trades that result 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 "TransactionActivity4Choice" on page 1912 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1913
Or}	Proprietary <Prtry>	[1..1]	±		1913

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 "SettlementOrCorporateActionEvent32Choice" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1394
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1395

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 1995

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 1939

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 "SettlementDetails197" on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1701
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1702
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1702
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1703
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1703
	CashClearingSystem <CshClrSys>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1704
	RepurchaseType <RpTp>	[0..1]	±		1704
	MarketClientSide <MktClntSd>	[0..1]	±		1704
	BlockTrade <BlckTrad>	[0..1]	±		1704
	LegalRestrictions <LglRstrctns>	[0..1]	±		1705
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1705
	NettingEligibility <NetgElgblty>	[0..1]	±		1705
	CCPEligibility <CCPElgblty>	[0..1]	±		1705
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1706
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1706

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		1601

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1202

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1243
Or}	DateCode <*DtCd*>	[1..1]			1243
{Or	Code <*Cd*>	[1..1]	CodeSet		1243
Or}	Proprietary <*Prtry*>	[1..1]	±		1243

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1240
Or}	DateCode <*DtCd*>	[1..1]	±		1241

10.4.6.2.14.16 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 1244 for details)

Or	MessageElement\<XML Tag\>	Mult.	Type	Constr. No.	Page
{Or	Date \<Dt\>	[1..1]	Date		1244
Or}	DateTime \<DtTm\>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement\<XML Tag\>	Mult.	Type	Constr. No.	Page
{Or	Date \<Dt\>	[1..1]	Date		1244
Or}	DateTime \<DtTm\>	[1..1]	DateTime		1244

10.4.6.2.14.18 AcknowledgedStatusTimeStamp \<AckdStsTmStmp\>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

10.4.6.2.14.19 MatchedStatusTimeStamp \<MtchdStsTmStmp\>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "ISODateTime" on page 2067

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **Transaction125** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		327
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		328
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		328
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		328
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		328
	TradeIdentification <*TradId*>	[0..*]	Text		328
	PoolIdentification <*PoolId*>	[0..1]	Text		328
	CommonIdentification <*CmonId*>	[0..1]	Text		328
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		328
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		329
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		329
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		329
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		329
	TransactionDetails <*TxDtls*>	[0..1]		C3, C10, C17, C28, C29, C41, C42	329
	TransactionActivity <*TxActvty*>	[1..1]	±		334
	SettlementTransactionOrCorporateActionEventType <*SttlmTxOrCorpActnEvtTp*>	[0..1]	±		334
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		334
	Payment <*Pmt*>	[1..1]	CodeSet		334
	SettlementParameters <*SttlmParams*>	[0..1]	±	C6, C38	335
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		336
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	336
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		336
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C11, C12, C15, C16, C21	337

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PostingQuantity <*PstngQty*>	[1..1]	±		338
	PartiallyReleasedQuantity <*PrtlyRlsdQty*>	[0..1]	±		338
	PostingAmount <*PstngAmt*>	[0..1]	±		338
	TradeDate <*TradDt*>	[0..1]	±		339
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		339
	SettlementDate <*SttlmDt*>	[1..1]	±		339
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		340
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		340
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		340
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		340
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	340
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C22, C23, C24, C25	342
	TransactionAdditionalDetails <*TxAddtlDtls*>	[0..1]	Text		343
	SupplementaryData <*SplmtryData*>	[0..*]	±	C40	343
	StatusAndReason <*StsAndRsn*>	[0..*]		C26, C39	343
{Or	**Proprietary** <*Prtry*>	[1..1]	±		344
Or	**MatchingStatus** <*MtchgSts*>	[1..1]	±		344
Or	**InferredMatchingStatus** <*IfrrdMtchgSts*>	[1..1]	±		345
Or	**SettlementStatus** <*SttlmSts*>	[1..1]	±	C27	345
Or}	**InstructionProcessingStatus** <*InstrPrcgSts*>	[1..1]	±		346

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: "RestrictedFINXMax16Text" on page 2076

10.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

10.4.7.5 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

10.4.7.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.7.8 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.7.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's's/service-provider's point of view.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

10.4.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 2076

10.4.7.14 TransactionDetails <TxDtls>

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 <TxDtls> contains the following **TransactionDetails164** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		334
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		334
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		334
	Payment <Pmt>	[1..1]	CodeSet		334
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	335
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		336
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	336
	PlaceOfClearing <PlcOfClr>	[0..1]	±		336
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	337
	PostingQuantity <PstngQty>	[1..1]	±		338
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		338
	PostingAmount <PstngAmt>	[0..1]	±		338
	TradeDate <TradDt>	[0..1]	±		339
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		339
	SettlementDate <SttlmDt>	[1..1]	±		339
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		340
	ExpectedValueDate <XpctdValDt>	[0..1]	±		340
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		340
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		340
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	340
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	342
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		343
	SupplementaryData <SplmtryData>	[0..*]	±	C40	343

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 used, then the transaction must be a pool trades that result 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 "TransactionActivity4Choice" on page 1912 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1913
Or}	Proprietary <Prtry>	[1..1]	±		1913

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 "SettlementOrCorporateActionEvent32Choice" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1394
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1395

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 1995

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 1939

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 "SettlementDetails197" on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1701
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1702
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1702
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1703
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1703
	CashClearingSystem <CshClrSys>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1704
	RepurchaseType <RpTp>	[0..1]	±		1704
	MarketClientSide <MktClntSd>	[0..1]	±		1704
	BlockTrade <BlckTrad>	[0..1]	±		1704
	LegalRestrictions <LglRstrctns>	[0..1]	±		1705
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1705
	NettingEligibility <NetgElgblty>	[0..1]	±		1705
	CCPEligibility <CCPElgblty>	[0..1]	±		1705
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1706
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1706

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

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 1237 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1202

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1240
Or}	DateCode <DtCd>	[1..1]	±		1241

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

10.4.7.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

10.4.7.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "ISODateTime" on page 2067

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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: <u>C22 "Party2PresenceRule"</u>, <u>C23 "Party3PresenceRule"</u>, <u>C24 "Party4PresenceRule"</u>, <u>C25 "Party5PresenceRule"</u>

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see <u>"SettlementParties109" on page 1622</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			1624
	Identification *<Id>*	[1..1]			1624
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1625
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1625
	LEI *<LEI>*	[0..1]	IdentifierSet		1625
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1625
	Party1 *<Pty1>*	[0..1]	±	C15, C18	1625
	Party2 *<Pty2>*	[0..1]	±	C15, C18	1626
	Party3 *<Pty3>*	[0..1]	±	C15, C18	1627
	Party4 *<Pty4>*	[0..1]	±	C15, C18	1628
	Party5 *<Pty5>*	[0..1]	±	C15, C18	1628

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: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **Status39Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Proprietary** <Prtry>	[1..1]	±		344
Or	**MatchingStatus** <MtchgSts>	[1..1]	±		344
Or	**InferredMatchingStatus** <IfrrdMtchgSts>	[1..1]	±		345
Or	**SettlementStatus** <SttlmSts>	[1..1]	±	C27	345
Or}	**InstructionProcessingStatus** <InstrPrcgSts>	[1..1]	±		346

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1862
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1862

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 "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1900
Or	Unmatched <Umtchd>	[1..1]			1900
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1901
Or}	Reason <Rsn>	[1..*]			1901
	Code <Cd>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1902

10.4.7.15.3 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1900
Or	Unmatched <Umtchd>	[1..1]			1900
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1901
Or}	Reason <Rsn>	[1..*]			1901
	Code <Cd>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1902

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 "SettlementStatus31Choice" on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1805
Or	Failing <Flng>	[1..1]	±		1805
Or}	Proprietary <Prtry>	[1..1]	±		1805

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 "InstructionProcessingStatus45Choice" on page 1834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1834
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1834
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1835
Or	Cancelled <Canc>	[1..1]	±		1835
Or	Generated <Gnrtd>	[1..1]			1835
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]	±		1836
Or	Repair <Rpr>	[1..1]	±		1836
Or	PendingCancellation <PdgCxl>	[1..1]	±		1836
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1837

11 semt.019.002.10 SecuritiesSettlementTransactionAllegementReport002V10

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 SecuritiesSettlementTransactionAllegementReport002V10 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> <SctiesSttlmTxAllgmtRpt>	[1..1]		C5, C6, C7, C35, C37, C39	
	Pagination <*Pgntn*>	[1..1]	±		358
	StatementGeneralDetails <*StmtGnlDtls*>	[1..1]	±	C34	358
	AccountOwner <*AcctOwnr*>	[0..1]	±		359
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		359
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		360
	AllegementDetails <*AllgmtDtls*>	[0..*]		C14, C24, C33, C42, C47, C48, C49	360
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[0..1]	Text		366
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		366
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		366
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		366
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		366
	TradeIdentification <*TradId*>	[0..*]	Text		366
	CommonIdentification <*CmonId*>	[0..1]	Text		366
	PoolIdentification <*PoolId*>	[0..1]	Text		367
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		367
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		367
	Payment <*Pmt*>	[1..1]	CodeSet		367
	Status <*Sts*>	[0..1]	±		367
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		368
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		368
	TradeDate <*TradDt*>	[0..1]	±		368
	SettlementDate <*SttlmDt*>	[1..1]	±		369
	DealPrice <*DealPric*>	[0..1]	±		369
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C26	369

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C17, C18, C22, C23, C27	369
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C3, C32	370
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		373
	TypeOfPrice <*TpOfPric*>	[0..1]	±		373
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C15, C41	374
	SecuritiesFinancingDetails <*SctiesFincgDtls*>	[0..1]			374
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		375
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		375
	TerminationDate <*TermntnDt*>	[0..1]	±		375
	RateType <*RateTp*>	[0..1]	±		376
	LegalFramework <*LglFrmwk*>	[0..1]	±		376
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		376
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		376
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		377
	RepurchaseRate <*RpRate*>	[0..1]	±	C45	377
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		377
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		377
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		378
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		378
	SettlementParameters <*SttlmParams*>	[1..1]	±	C10, C44	378
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	379
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	381
	SettlementAmount <*SttlmAmt*>	[0..1]	±		383
	OtherAmounts <*OthrAmts*>	[0..1]	±		384

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherBusinessParties <*OthrBizPties*>	[0..1]	±	C21	384
	SupplementaryData <*SplmtryData*>	[0..*]	±	C46	385

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.

C10   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.

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.

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 a ISIN code exist. 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 used, then the transaction must be a pool trades that result 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.

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 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

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 1431 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		1432
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		1432

11.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: C34 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement69" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1350
	QueryReference <QryRef>	[0..1]	Text		1351
	StatementIdentification <StmtId>	[0..1]	Text		1351
	StatementDateTime <StmtDtTm>	[1..1]	±		1351
	Frequency <Frqcy>	[0..1]	±		1351
	UpdateType <UpdTp>	[0..1]	±		1351
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1352

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

11.4.5 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

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"

AllegementDetails <AllgmtDtls> contains the following **SecuritiesTradeDetails140** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		366
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		366
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		366
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		366
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		366
	TradeIdentification <TradId>	[0..*]	Text		366
	CommonIdentification <CmonId>	[0..1]	Text		366
	PoolIdentification <PoolId>	[0..1]	Text		367
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		367
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		367
	Payment <Pmt>	[1..1]	CodeSet		367
	Status <Sts>	[0..1]	±		367
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		368
	PlaceOfClearing <PlcOfClr>	[0..1]	±		368
	TradeDate <TradDt>	[0..1]	±		368
	SettlementDate <SttlmDt>	[1..1]	±		369
	DealPrice <DealPric>	[0..1]	±		369
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C26	369
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C22, C23, C27	369
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C32	370
	TradeTransactionCondition <TradTxCond>	[0..*]	±		373
	TypeOfPrice <TpOfPric>	[0..1]	±		373
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C41	374
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			374
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		375
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		375

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TerminationDate <*TermntnDt*>	[0..1]	±		375
	RateType <*RateTp*>	[0..1]	±		376
	LegalFramework <*LglFrmwk*>	[0..1]	±		376
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		376
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		376
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		377
	RepurchaseRate <*RpRate*>	[0..1]	±	C45	377
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		377
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		377
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		378
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		378
	SettlementParameters <*SttlmParams*>	[1..1]	±	C10, C44	378
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	379
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	381
	SettlementAmount <*SttlmAmt*>	[0..1]	±		383
	OtherAmounts <*OthrAmts*>	[0..1]	±		384
	OtherBusinessParties <*OthrBizPties*>	[0..1]	±	C21	384
	SupplementaryData <*SplmtryData*>	[0..*]	±	C46	385

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 used, then the transaction must be a pool trades that result 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 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.

- **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 allegement notified.

Datatype: "RestrictedFINXMax16Text" on page 2076

11.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

11.4.6.5 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

11.4.6.7 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

11.4.6.8 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

11.4.6.9 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 1995

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 1939

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 "AllegementStatus4Choice" on page 1861 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1861
Or}	Proprietary <Prtry>	[1..1]	±		1861

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1242
Or}	DateCode <*DtCd*>	[1..1]	±		1242

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 "Price11" on page 1540 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1540
{Or	Yielded <*Yldd*>	[1..1]	Indicator		1540
Or}	ValueType <*ValTp*>	[1..1]	CodeSet		1541
	Value <*Val*>	[1..1]	±		1541

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 2070

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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
"TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1911
Or}	Proprietary *<Prtry>*	[1..1]	±		1912

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1553
Or}	Proprietary <*Prtry*>	[1..1]	±		1553

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 "QuantityAndAccount107" on page 1568 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <*SttlmQty*>	[1..1]	±	C14	1569
	DenominationChoice <*DnmtnChc*>	[0..1]	Text		1569
	CashAccount <*CshAcct*>	[0..1]	±		1569
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1570
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1570

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
SecuritiesFinancingTransactionDetails50 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		375
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		375
	TerminationDate <TermntnDt>	[0..1]	±		375
	RateType <RateTp>	[0..1]	±		376
	LegalFramework <LglFrmwk>	[0..1]	±		376
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		376
	InterestPayment <IntrstPmt>	[0..1]	Indicator		376
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		377
	RepurchaseRate <RpRate>	[0..1]	±	C45	377
	TransactionCallDelay <TxCallDely>	[0..1]	Text		377
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		377
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		378
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		378

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: "RestrictedFINXMax52Text" on page 2079

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: "RestrictedFINXMax16Text" on page 2076

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 "TerminationDate7Choice" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1239
Or}	Code <Cd>	[1..1]			1240
{Or	Code <Cd>	[1..1]	CodeSet		1240
Or}	Proprietary <Prtry>	[1..1]	±		1240

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 "RateType67Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1437
Or}	Proprietary <Prtry>	[1..1]	±		1437

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 "LegalFramework4Choice" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1436
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 2069):

- *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 2069):

- *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 "RateName2" on page 1602 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]	Text		1602
	RateName *<RateNm>*	[1..1]	Text		1602

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 1601 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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 2071

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
"AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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
"AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

11.4.6.24.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 2076

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 "SettlementDetails174" on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1711
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1711
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1711
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1711
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1712
	CashClearingSystem <CshClrSys>	[0..1]	±		1712
	MarketClientSide <MktClntSd>	[0..1]	±		1712
	Registration <Regn>	[0..1]	±		1713
	RepurchaseType <RpTp>	[0..1]	±		1713
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1713
	StampDutyTaxBasis <StmpDtyTaxBsis>	[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, 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.

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 "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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
"SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "AmountAndDirection92" on page 1168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1169
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1169
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1169
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1170
	ValueDate <*ValDt*>	[0..1]	±		1170

11.4.6.29 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts36" on page 1159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1159
	ChargesFees <ChrgsFees>	[0..1]	±		1160
	TradeAmount <TradAmt>	[0..1]	±		1160
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1160
	LocalTax <LclTax>	[0..1]	±		1160
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1161
	Other <Othr>	[0..1]	±		1161
	StampDuty <StmpDty>	[0..1]	±		1161
	TransactionTax <TxTax>	[0..1]	±		1162
	WithholdingTax <WhldgTax>	[0..1]	±		1162
	ConsumptionTax <CsmptnTax>	[0..1]	±		1162

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 elements (see "OtherParties37" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1497
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1497
	StockExchange <StockXchg>	[0..1]	±		1497
	TradeRegulator <TradRgltr>	[0..1]	±		1498
	TripartyAgent <TrptyAgt>	[0..1]	±		1498

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.

11.4.6.31 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 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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.020.002.07 SecuritiesMessageCancellationAdvice002V07

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 SecuritiesMessageCancellationAdvice002V07 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
	Message root <Document> <SctiesMsgCxlAdvc>	[1..1]		C3, C4, C5	
	Reference *<Ref>*	[1..1]	±	C2, C6	388
	AccountOwner *<AcctOwnr>*	[0..1]	±		390
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		390
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		390
	SupplementaryData *<SplmtryData>*	[0..*]	±	C7	390

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 "References79Choice" on page 1312 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification *<SctiesSttlmTxConfId>*	[1..1]	±		1314
Or	IntraPositionMovementConfirmationIdentification *<IntraPosMvmntConfId>*	[1..1]	Text		1314
Or	SecuritiesBalanceAccountingReportIdentification *<SctiesBalAcctgRptId>*	[1..1]	Text		1314
Or	SecuritiesBalanceCustodyReportIdentification *<SctiesBalCtdyRptId>*	[1..1]	Text		1314
Or	IntraPositionMovementPostingReportIdentification *<IntraPosMvmntPstngRptId>*	[1..1]	Text		1314
Or	SecuritiesFinancingConfirmationIdentification *<SctiesFincgConfId>*	[1..1]	±		1314
Or	SecuritiesTransactionPendingReportIdentification *<SctiesTxPdgRptId>*	[1..1]	Text		1315
Or	SecuritiesTransactionPostingReportIdentification *<SctiesTxPstngRptId>*	[1..1]	Text		1315
Or	SecuritiesSettlementTransactionAllegementReportIdentification *<SctiesSttlmTxAllgmtRptId>*	[1..1]	Text		1315
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification *<SctiesSttlmTxAllgmtNtfctnTxId>*	[1..1]	±		1315
Or	PortfolioTransferNotificationIdentification *<PrtflTrfNtfctnId>*	[1..1]	Text		1315
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification *<SctiesSttlmTxGnrtnNtfctnId>*	[1..1]	±		1316
Or	OtherMessageIdentification *<OthrMsgId>*	[1..1]	Text		1316
Or	TotalPortfolioValuationReportIdentification *<TtlPrtflValtnRptId>*	[1..1]	Text		1316
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification *<TrptyCollTxInstrPrcgStsAdvcId>*	[1..1]	Text		1316
Or	TripartyCollateralStatusAdviceIdentification *<TrptyCollStsAdvcId>*	[1..1]	Text		1316
Or}	TripartyCollateralAndExposureReportIdentification *<TrptyCollAndXpsrRptId>*	[1..1]	Text		1316

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1146
	Type <Tp>	[0..1]	±		1146
	Name <Nm>	[0..1]	Text		1146

12.4.4 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.021.002.08 SecuritiesStatementQuery002V08

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 SecuritiesStatementQuery002V08 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> <SctiesStmtQry>	[1..1]		C8, C9, C10	
	StatementRequested *<StmtReqd>*	[1..1]	±		396
	StatementGeneralDetails *<StmtGnlDtls>*	[0..1]	±	C12, C13	396
	AccountOwner *<AcctOwnr>*	[0..1]	±		397
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		397
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		398
	AdditionalQueryParameters *<AddtlQryParams>*	[0..*]			398
	Status *<Sts>*	[0..1]	±	C14	399
	Reason *<Rsn>*	[0..*]		C7	401
{Or	**RepoCallAcknowledgementReason** *<RepoCallAckRsn>*	[0..1]	±		401
Or	**CancellationReason** *<CxlRsn>*	[0..1]	±		402
Or	**PendingCancellationReason** *<PdgCxlRsn>*	[0..1]	±		402
Or	**GeneratedReason** *<GnrtdRsn>*	[0..1]	±		402
Or	**DeniedReason** *<DndRsn>*	[0..1]	±		402
Or	**AcknowledgedAcceptedReason** *<AckdAccptdRsn>*	[0..1]	±		403
Or	**PendingReason** *<PdgRsn>*	[0..1]	±		403
Or	**FailingReason** *<FlngRsn>*	[0..1]	±		403
Or	**PendingProcessingReason** *<PdgPrcgRsn>*	[0..1]	±		403
Or	**RejectionReason** *<RjctnRsn>*	[0..1]	±		404
Or	**RepairReason** *<RprRsn>*	[0..1]	±		404
Or	**PendingModificationReason** *<PdgModRsn>*	[0..1]	±		404
Or}	**UnmatchedReason** *<UmtchdRsn>*	[0..1]	±		404
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..*]	±	C2, C3, C4, C5, C6	405
	SupplementaryData *<SplmtryData>*	[0..*]	±	C15	406

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 a ISIN code exist. 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 "DocumentNumber14" on page 1247 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	±	C6	1247

13.4.2   StatementGeneralDetails <StmtGnlDtls>

Presence: [0..1]

Definition: General information related to the report.

Impacted by: C12 "StatementBasisRule", C13 "StatementTypeRule"

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement84" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmtDtOrPrd>	[0..1]	±		1360
	Frequency <Frqcy>	[0..1]	±		1360
	UpdateType <UpdTp>	[0..1]	±		1361
	StatementBasis <StmtBsis>	[0..1]	±		1361
	StatementType <StmtTp>	[0..1]	±		1361

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1146
	Type <Tp>	[0..1]	±		1146
	Name <Nm>	[0..1]	Text		1146

13.4.5   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

13.4.6   AdditionalQueryParameters <AddtlQryParams>

Presence: [0..*]

Definition: Additional specific query criteria.

AdditionalQueryParameters <AddtlQryParams> contains the following **AdditionalQueryParameters14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Status *<Sts>*	[0..1]	±	C14	399
	Reason *<Rsn>*	[0..*]		C7	401
{Or	**RepoCallAcknowledgementReason** *<RepoCallAckRsn>*	[0..1]	±		401
Or	**CancellationReason** *<CxlRsn>*	[0..1]	±		402
Or	**PendingCancellationReason** *<PdgCxlRsn>*	[0..1]	±		402
Or	**GeneratedReason** *<GnrtdRsn>*	[0..1]	±		402
Or	**DeniedReason** *<DndRsn>*	[0..1]	±		402
Or	**AcknowledgedAcceptedReason** *<AckdAccptdRsn>*	[0..1]	±		403
Or	**PendingReason** *<PdgRsn>*	[0..1]	±		403
Or	**FailingReason** *<FlngRsn>*	[0..1]	±		403
Or	**PendingProcessingReason** *<PdgPrcgRsn>*	[0..1]	±		403
Or	**RejectionReason** *<RjctnRsn>*	[0..1]	±		404
Or	**RepairReason** *<RprRsn>*	[0..1]	±		404
Or	**PendingModificationReason** *<PdgModRsn>*	[0..1]	±		404
Or}	**UnmatchedReason** *<UmtchdRsn>*	[0..1]	±		404
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..*]	±	C2, C3, C4, C5, C6	405

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 "Status22Choice" on page 1871 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1873
Or	AllocationStatus <AllcnSts>	[1..1]			1873
{Or	Code <Cd>	[1..1]	CodeSet		1873
Or}	Proprietary <Prtry>	[1..1]	±		1873
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1874
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1874
{Or	Code <Cd>	[1..1]	CodeSet		1874
Or}	Proprietary <Prtry>	[1..1]	±		1875
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1875
{Or	Code <Cd>	[1..1]	CodeSet		1875
Or}	Proprietary <Prtry>	[1..1]	±		1876
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1876
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1876
{Or	Code <Cd>	[1..1]	CodeSet		1876
Or}	Proprietary <Prtry>	[1..1]	±		1878
Or	MatchingStatus <MtchgSts>	[1..1]	±		1878
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1879
{Or	Code <Cd>	[1..1]	CodeSet		1879
Or}	Proprietary <Prtry>	[1..1]	±		1879
Or	ResponseStatus <RspnSts>	[1..1]	±		1879
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1880
{Or	Code <Cd>	[1..1]	CodeSet		1880
Or}	Proprietary <Prtry>	[1..1]	±		1881
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1881
{Or	Code <Cd>	[1..1]	CodeSet		1881
Or}	Proprietary <Prtry>	[1..1]	±		1882
Or	SettlementStatus <SttlmSts>	[1..1]	±		1882
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1882
{Or	Code <Cd>	[1..1]	CodeSet		1882
Or}	Proprietary <Prtry>	[1..1]	±		1883

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 **Reason20Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**RepoCallAcknowledgementReason** *<RepoCallAckRsn>*	[0..1]	±		401
Or	**CancellationReason** *<CxlRsn>*	[0..1]	±		402
Or	**PendingCancellationReason** *<PdgCxlRsn>*	[0..1]	±		402
Or	**GeneratedReason** *<GnrtdRsn>*	[0..1]	±		402
Or	**DeniedReason** *<DndRsn>*	[0..1]	±		402
Or	**AcknowledgedAcceptedReason** *<AckdAccptdRsn>*	[0..1]	±		403
Or	**PendingReason** *<PdgRsn>*	[0..1]	±		403
Or	**FailingReason** *<FlngRsn>*	[0..1]	±		403
Or	**PendingProcessingReason** *<PdgPrcgRsn>*	[0..1]	±		403
Or	**RejectionReason** *<RjctnRsn>*	[0..1]	±		404
Or	**RepairReason** *<RprRsn>*	[0..1]	±		404
Or	**PendingModificationReason** *<PdgModRsn>*	[0..1]	±		404
Or}	**UnmatchedReason** *<UmtchdRsn>*	[0..1]	±		404

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 "AcknowledgementReason18Choice" on page 1825 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1825
Or}	Proprietary *<Prtry>*	[1..1]	±		1825

13.4.6.2.2 CancellationReason <CxlRsn>

Presence: [0..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

CancellationReason <CxlRsn> contains one of the following elements (see "CancellationReason30Choice" 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]	±		1869

13.4.6.2.3 PendingCancellationReason <PdgCxlRsn>

Presence: [0..1]

Definition: Specifies the reason why the cancellation request is pending.

PendingCancellationReason <PdgCxlRsn> contains one of the following elements (see "PendingCancellationReasons5Choice" on page 1822 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1822
Or}	Proprietary *<Prtry>*	[1..1]	±		1822

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 "GeneratedReasons6Choice" on page 1821 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1821
Or}	Proprietary *<Prtry>*	[1..1]	±		1821

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 "DeniedReason23Choice" on page 1801 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1801
Or}	Proprietary <*Prtry*>	[1..1]	±		1802

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 "AcknowledgementReason16Choice" on page 1826 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1826
Or}	Proprietary <*Prtry*>	[1..1]	±		1826

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 "PendingReason47Choice" on page 1783 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1783
Or}	Proprietary <*Prtry*>	[1..1]	±		1787

13.4.6.2.8 FailingReason <FlngRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

FailingReason <FlngRsn> contains one of the following elements (see "FailingReason15Choice" on page 1768 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1768
Or}	Proprietary <*Prtry*>	[1..1]	±		1772

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 "PendingProcessingReason13Choice" 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]	±		1764

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 "RejectionReason51Choice" on page 1744 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1745
Or}	Proprietary <Prtry>	[1..1]	±		1748

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 "RepairReason18Choice" on page 1738 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1738
Or}	Proprietary <Prtry>	[1..1]	±		1740

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 "PendingReason37Choice" on page 1795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1795
Or}	Proprietary <Prtry>	[1..1]	±		1796

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 "UnmatchedReason29Choice" on page 1727 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1728
Or}	Proprietary <Prtry>	[1..1]	±		1730

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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.022.002.05 SecuritiesSettlementTransactionAuditTrailReport002V05

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 SecuritiesSettlementTransactionAuditTrailReport002V05 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> <SctiesSttlmTxAudtTrlRpt>	[1..1]		C5, C6, C7	
	Pagination *<Pgntn>*	[1..1]	±		410
	QueryReference *<QryRef>*	[0..1]	Text		410
	TransactionIdentification *<TxId>*	[0..1]	±	C3	410
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		411
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		411
	AccountOwner *<AcctOwnr>*	[0..1]	±		412
	StatusTrail *<StsTrl>*	[0..*]			412
	StatusDate *<StsDt>*	[1..1]	DateTime		414
	SendingOrganisationIdentification *<SndgOrgId>*	[0..1]	±		414
	UserIdentification *<UsrId>*	[0..1]	Text		414
	ProcessingStatus *<PrcgSts>*	[0..1]			414
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		415
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		415
Or	**Rejected** *<Rjctd>*	[1..1]	±		416
Or	**Repair** *<Rpr>*	[1..1]	±		416
Or	**Cancelled** *<Canc>*	[1..1]	±		416
Or	**PendingCancellation** *<PdgCxl>*	[1..1]	±		417
Or	**Proprietary** *<Prtry>*	[1..1]	±		417
Or	**CancellationRequested** *<CxlReqd>*	[1..1]	±	C1	417
Or}	**ModificationRequested** *<ModReqd>*	[1..1]	±	C1	418
	InferredMatchingStatus *<IfrrdMtchgSts>*	[0..1]	±		418
	MatchingStatus *<MtchgSts>*	[0..1]	±		419
	SettlementStatus *<SttlmSts>*	[0..1]	±	C4	419
	ModificationProcessingStatus *<ModPrcgSts>*	[0..1]			419
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		420
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		420
Or	**Denied** *<Dnd>*	[1..1]	±		421
Or	**Rejected** *<Rjctd>*	[1..1]	±		421

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Repaired** <*Rprd*>	[1..1]	±		421
Or	**Modified** <*Modfd*>	[1..1]	±		421
Or}	**Proprietary** <*Prtry*>	[1..1]	±		422
	CancellationStatus <*CxlSts*>	[0..1]			422
{Or	**PendingCancellation** <*PdgCxl*>	[1..1]	±		422
Or	**Rejected** <*Rjctd*>	[1..1]	±		423
Or	**Repair** <*Rpr*>	[1..1]	±		423
Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		423
Or	**Proprietary** <*Prtry*>	[1..1]	±		424
Or	**Denied** <*Dnd*>	[1..1]	±		424
Or}	**Cancelled** <*Canc*>	[1..1]	±		424
	Settled <*Sttld*>	[0..1]	±	C1	425
	SupplementaryData <*SplmtryData*>	[0..*]	±	C8	425

14.3   Constraints

C1   AdditionalReasonInforrmationRule

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 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		1432
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		1432

14.4.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatusQuery message sent to request this report.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "TransactionIdentifications34" on page 1309 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1309
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1310
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1310
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1310

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 "SecuritiesAccount37" on page 1147 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1148
	Type *<Tp>*	[0..1]	±		1148
	Name *<Nm>*	[0..1]	Text		1148

14.4.5 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

14.4.6   AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 **StatusTrail11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatusDate *<StsDt>*	[1..1]	DateTime		414
	SendingOrganisationIdentification *<SndgOrgId>*	[0..1]	±		414
	UserIdentification *<UsrId>*	[0..1]	Text		414
	ProcessingStatus *<PrcgSts>*	[0..1]			414
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		415
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		415
Or	**Rejected** *<Rjctd>*	[1..1]	±		416
Or	**Repair** *<Rpr>*	[1..1]	±		416
Or	**Cancelled** *<Canc>*	[1..1]	±		416
Or	**PendingCancellation** *<PdgCxl>*	[1..1]	±		417
Or	**Proprietary** *<Prtry>*	[1..1]	±		417
Or	**CancellationRequested** *<CxlReqd>*	[1..1]	±	C1	417
Or}	**ModificationRequested** *<ModReqd>*	[1..1]	±	C1	418
	InferredMatchingStatus *<IfrrdMtchgSts>*	[0..1]	±		418
	MatchingStatus *<MtchgSts>*	[0..1]	±		419
	SettlementStatus *<SttlmSts>*	[0..1]	±	C4	419
	ModificationProcessingStatus *<ModPrcgSts>*	[0..1]			419
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		420
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		420
Or	**Denied** *<Dnd>*	[1..1]	±		421
Or	**Rejected** *<Rjctd>*	[1..1]	±		421
Or	**Repaired** *<Rprd>*	[1..1]	±		421
Or	**Modified** *<Modfd>*	[1..1]	±		421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		422
	CancellationStatus *<CxlSts>*	[0..1]			422
{Or	**PendingCancellation** *<PdgCxl>*	[1..1]	±		422
Or	**Rejected** *<Rjctd>*	[1..1]	±		423
Or	**Repair** *<Rpr>*	[1..1]	±		423
Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		423
Or	**Proprietary** *<Prtry>*	[1..1]	±		424
Or	**Denied** *<Dnd>*	[1..1]	±		424

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Cancelled** <*Canc*>	[1..1]	±		424
	Settled <*Sttld*>	[0..1]	±	C1	425
	SupplementaryData <*SplmtryData*>	[0..*]	±	C8	425

14.4.7.1 StatusDate <StsDt>

Presence: [1..1]

Definition: Date and time at which the status was assigned.

Datatype: "ISODateTime" on page 2067

14.4.7.2 SendingOrganisationIdentification <SndgOrgId>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the organisation that sent the message instance.

SendingOrganisationIdentification <SndgOrgId> contains the following elements (see "OrganisationIdentification32" on page 1479 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[0..1]	IdentifierSet	C1	1480
	Other <*Othr*>	[0..*]			1480
	Identification <*Id*>	[1..1]	Text		1480
	SchemeName <*SchmeNm*>	[0..1]			1481
{Or	Code <*Cd*>	[1..1]	CodeSet		1481
Or}	Proprietary <*Prtry*>	[1..1]	Text		1481
	Issuer <*Issr*>	[0..1]	Text		1481

14.4.7.3 UserIdentification <UsrId>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the user that created the message instance.

Datatype: "RestrictedFINXMax35Text" on page 2078

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 **ProcessingStatus92Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		415
Or	**PendingProcessing** <PdgPrcg>	[1..1]	±		415
Or	**Rejected** <Rjctd>	[1..1]	±		416
Or	**Repair** <Rpr>	[1..1]	±		416
Or	**Cancelled** <Canc>	[1..1]	±		416
Or	**PendingCancellation** <PdgCxl>	[1..1]	±		417
Or	**Proprietary** <Prtry>	[1..1]	±		417
Or	**CancellationRequested** <CxlReqd>	[1..1]	±	C1	417
Or}	**ModificationRequested** <ModReqd>	[1..1]	±	C1	418

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 "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1908
Or}	Reason <Rsn>	[1..*]			1908
	Code <Cd>	[1..1]	±		1908
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1908

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 "PendingProcessingStatus15Choice" on page 1859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1859
Or}	Reason <Rsn>	[1..*]			1859
	Code <Cd>	[1..1]	±		1859
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1860

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 "RejectionStatus41Choice" on page 1814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1814
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]	±		1815
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1815

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 "RepairStatus16Choice" on page 1854 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1854
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855

14.4.7.4.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus25Choice" on page 1843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[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		1845

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 "PendingStatus46Choice" on page 1850 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1851
Or}	Reason <*Rsn*>	[1..*]			1851
	Code <*Cd*>	[1..1]	±		1851
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1851

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

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 "AdditionalReasonInforrmationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		1846
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 "AdditionalReasonInforrmationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 allegement. At this time no matching took place on the market (at the CSD/ICSD/MI).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus30Choice" on page 1902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1903
Or	Unmatched *<Umtchd>*	[1..1]			1903
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1903
Or}	Reason *<Rsn>*	[1..*]			1904
	Code *<Cd>*	[1..1]	±		1904
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1904
Or}	Proprietary *<Prtry>*	[1..1]	±		1904

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 "MatchingStatus30Choice" on page 1902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1903
Or	Unmatched <Umtchd>	[1..1]			1903
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1903
Or}	Reason <Rsn>	[1..*]			1904
	Code <Cd>	[1..1]	±		1904
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1904
Or}	Proprietary <Prtry>	[1..1]	±		1904

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 "SettlementStatus22Choice" on page 1887 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1887
Or	Failing <Flng>	[1..1]			1887
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1888
Or}	Reason <Rsn>	[1..*]			1888
	Code <Cd>	[1..1]	±		1888
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1888
Or}	Proprietary <Prtry>	[1..1]	±		1889

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
ModificationProcessingStatus11Choice elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		420
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		420
Or	**Denied** *<Dnd>*	[1..1]	±		421
Or	**Rejected** *<Rjctd>*	[1..1]	±		421
Or	**Repaired** *<Rprd>*	[1..1]	±		421
Or	**Modified** *<Modfd>*	[1..1]	±		421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		422

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
"AcknowledgedAcceptedStatus30Choice" on page 1905 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1906
Or}	Reason *<Rsn>*	[1..*]			1906
	Code *<Cd>*	[1..1]	±		1906
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1906

14.4.7.8.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Modification is pending processing.

PendingProcessing <PdgPrcg> contains one of the following elements (see
"PendingProcessingStatus16Choice" on page 1858 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1858
Or}	Reason *<Rsn>*	[1..*]			1858
	Code *<Cd>*	[1..1]	±		1858
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1859

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 "DeniedStatus19Choice" on page 1808 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1808
Or}	Reason <*Rsn*>	[1..*]			1809
	Code <*Cd*>	[1..1]	±		1809
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1809

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 "RejectionStatus42Choice" on page 1813 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1813
Or}	Reason <*Rsn*>	[1..*]			1814
	Code <*Cd*>	[1..1]	±		1814
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1814

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 "RepairStatus17Choice" on page 1853 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1853
Or}	Reason <*Rsn*>	[1..*]			1853
	Code <*Cd*>	[1..1]	±		1853
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1853

14.4.7.8.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following elements (see "ModificationStatus5Choice" on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1806
Or}	Reason <Rsn>	[0..*]			1806
	Code <Cd>	[1..1]			1806
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1807

14.4.7.8.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1862
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1862

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 **ProcessingStatus93Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**PendingCancellation** <PdgCxl>	[1..1]	±		422
Or	**Rejected** <Rjctd>	[1..1]	±		423
Or	**Repair** <Rpr>	[1..1]	±		423
Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		423
Or	**Proprietary** <Prtry>	[1..1]	±		424
Or	**Denied** <Dnd>	[1..1]	±		424
Or}	**Cancelled** <Canc>	[1..1]	±		424

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 "PendingStatus51Choice" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1847
Or}	Reason <Rsn>	[1..*]			1848
	Code <Cd>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

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 "RejectionOrRepairStatus47Choice" 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		1818

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 "RejectionOrRepairStatus46Choice" on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1819
Or}	Reason <Rsn>	[1..*]			1819
	Code <Cd>	[1..1]	±		1819
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1819

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 "AcknowledgedAcceptedStatus31Choice" on page 1907 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1907
Or}	Reason *<Rsn>*	[1..*]			1907
	Code *<Cd>*	[1..1]	±		1907
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1907

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

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 "DeniedStatus21Choice" on page 1807 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1807
Or}	Reason *<Rsn>*	[1..*]			1808
	Code *<Cd>*	[1..1]	±		1808
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1808

14.4.7.9.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus20Choice" on page 1863 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1863
Or}	Reason <Rsn>	[1..*]			1863
	Code <Cd>	[1..1]	±		1863
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1864

14.4.7.10 Settled <Sttld>

Presence: [0..1]

Definition: Status is settled.

Impacted by: C1 "AdditionalReasonInforrmationRule"

Settled <Sttld> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1846
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.020.002.07 SecuritiesTransactionCancellationRequest002V07

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 SecuritiesTransactionCancellationRequest002V07 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	
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	±		431
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		432
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		432
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		432
	AccountOwner *<AcctOwnr>*	[0..1]	±		432
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		433
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		433
	TransactionDetails *<TxDtls>*	[0..1]			433
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C13	434
	TradeDate *<TradDt>*	[0..1]	±		435
	SettlementDate *<SttlmDt>*	[1..1]	±		435
	SettlementQuantity *<SttlmQty>*	[1..1]	±		436
	SettlementAmount *<SttlmAmt>*	[0..1]	±		436
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C14, C15, C16, C17	436
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C14, C15, C16, C17	438
	Investor *<Invstr>*	[0..1]	±		439
	CancellationReason *<CxlRsn>*	[0..1]	±		439
	FXCancellation *<FxCxl>*	[0..1]	±		440
	SupplementaryData *<SplmtryData>*	[0..*]	±	C24	440

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 a ISIN code exist. 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 "References60Choice" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1323
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1324
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1324
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1324
	MessageNumber <MsgNb>	[0..1]	±	C22	1324
	Identification <Id>	[1..1]	Text		1325

15.4.2   AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

15.4.4   ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Message Reference identifying the Processor of the transaction.

Datatype: "RestrictedFINXMax16Text" on page 2076

15.4.5   AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

15.4.7   BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

15.4.8   TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtls> contains the following **TransactionDetails160** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C10, C11, C13	434
	TradeDate <*TradDt*>	[0..1]	±		435
	SettlementDate <*SttlmDt*>	[1..1]	±		435
	SettlementQuantity <*SttlmQty*>	[1..1]	±		436
	SettlementAmount <*SttlmAmt*>	[0..1]	±		436
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C14, C15, C16, C17	436
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C14, C15, C16, C17	438
	Investor <*Invstr*>	[0..1]	±		439

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1202

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

15.4.9   CancellationReason <CxlRsn>

Presence: [0..1]

Definition: Specifies the reason of the cancellation.

CancellationReason <CxlRsn> contains the following elements (see "CancellationReason27" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1841
{Or	Code <Cd>	[1..1]	CodeSet		1842
Or}	Proprietary <Prtry>	[1..1]	±		1842
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1843

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 "FXCancellation4Choice" on page 1867 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1867
Or}	Proprietary *<Prtry>*	[1..1]	±		1867

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.021.002.06 SecuritiesTransactionStatusQuery002V06

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 SecuritiesTransactionStatusQuery002V06 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
	Message root <Document> <SctiesTxStsQry>	[1..1]		C3, C4, C5	
	StatusAdviceRequested *<StsAdvcReqd>*	[1..1]		C2	443
	Number *<Nb>*	[1..1]	±	C6	443
	References *<Refs>*	[1..*]	±		444
	AccountOwner *<AcctOwnr>*	[0..1]	±		444
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		445
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		445
	SupplementaryData *<SplmtryData>*	[0..*]	±	C7	445

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 <StsAdvcReqd>

Presence: [1..1]

Definition: Description of the status advice requested.

Impacted by: C2 "ReferenceRule"

StatusAdviceRequested <StsAdvcReqd> contains the following **DocumentNumber19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Number *<Nb>*	[1..1]	±	C6	443
	References *<Refs>*	[1..*]	±		444

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 "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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 "Identification29" on page 1301 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1302
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1302
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1302
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1302
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1303
	CommonIdentification *<CmonId>*	[0..1]	Text		1303
	TradeIdentification *<TradId>*	[0..*]	Text		1303
	MasterIdentification *<MstrId>*	[0..1]	Text		1303
	BasketIdentification *<BsktId>*	[0..1]	Text		1303
	IndexIdentification *<IndxId>*	[0..1]	Text		1303
	ListIdentification *<ListId>*	[0..1]	Text		1303
	ProgramIdentification *<PrgmId>*	[0..1]	Text		1304
	PoolIdentification *<PoolId>*	[0..1]	Text		1304
	CorporateActionEventIdentification *<CorpActnEvtId>*	[0..1]	Text		1304

16.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount37" on page 1147 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1148
	Type *<Tp>*	[0..1]	±		1148
	Name *<Nm>*	[0..1]	Text		1148

16.4.4   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

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 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.022.002.06 SecuritiesStatusOrStatementQueryStatusAdvice002V06

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 SecuritiesStatusOrStatementQueryStatusAdvice002V06 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
	Message root <Document> <SctiesStsOrStmtQryStsAdvc>	[1..1]		C4, C5	
	QueryDetails <*QryDtls*>	[1..1]			449
	MessageNumber <*MsgNb*>	[0..1]	±	C6	449
	Reference <*Ref*>	[1..1]	Text		450
	AccountOwner <*AcctOwnr*>	[0..1]	±		450
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		450
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		451
	StatusOrStatementRequested <*StsOrStmtReqd*>	[0..1]			451
{Or	**StatusAdvice** <*StsAdvc*>	[1..1]		C3	451
	Number <*Nb*>	[1..1]	±	C6	452
	References <*Refs*>	[1..*]	±		452
Or}	**Statement** <*Stmt*>	[1..1]	±		453
	ProcessingStatus <*PrcgSts*>	[1..1]			453
{Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		454
Or	**Rejected** <*Rjctd*>	[1..1]	±		454
Or}	**Proprietary** <*Prtry*>	[1..1]	±		454
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	454

17.3   Constraints

C1   **AdditionalReasonInforrmationRule**

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 **DocumentIdentification55** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageNumber *<MsgNb>*	[0..1]	±	C6	449
	Reference *<Ref>*	[1..1]	Text		450

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 "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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 2073

17.4.2   AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

17.4.4   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

17.4.5   StatusOrStatementRequested <StsOrStmtReqd>

Presence: [0..1]

Definition: Details of the request.

StatusOrStatementRequested <StsOrStmtReqd> contains one of the following **StatusOrStatement12Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**StatusAdvice** *<StsAdvc>*	[1..1]		C3	451
	Number *<Nb>*	[1..1]	±	C6	452
	References *<Refs>*	[1..*]	±		452
Or}	**Statement** *<Stmt>*	[1..1]	±		453

17.4.5.1 StatusAdvice <StsAdvc>

Presence: [1..1]

Definition: Identifies the status advice and the transaction for which the status advice was requested.

Impacted by: C3 "ReferenceRule"

StatusAdvice <StsAdvc> contains the following **DocumentNumber19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Number *<Nb>*	[1..1]	±	C6	452
	References *<Refs>*	[1..*]	±		452

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 "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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 "Identification29" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1302
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1302
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1302
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1302
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1303
	CommonIdentification <CmonId>	[0..1]	Text		1303
	TradeIdentification <TradId>	[0..*]	Text		1303
	MasterIdentification <MstrId>	[0..1]	Text		1303
	BasketIdentification <BsktId>	[0..1]	Text		1303
	IndexIdentification <IndxId>	[0..1]	Text		1303
	ListIdentification <ListId>	[0..1]	Text		1303
	ProgramIdentification <PrgmId>	[0..1]	Text		1304
	PoolIdentification <PoolId>	[0..1]	Text		1304
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1304

17.4.5.2 Statement <Stmt>

Presence: [1..1]

Definition: Identifies the statement/report that was requested.

Statement <Stmt> contains the following elements (see "DocumentNumber14" on page 1247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	1247

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 **ProcessingStatus95Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		454
Or	**Rejected** <Rjctd>	[1..1]	±		454
Or}	**Proprietary** <Prtry>	[1..1]	±		454

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 "AcknowledgedAcceptedStatus31Choice" on page 1907 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1907
Or}	Reason <*Rsn*>	[1..*]			1907
	Code <*Cd*>	[1..1]	±		1907
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1907

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 "RejectionOrRepairStatus49Choice" on page 1816 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1817
Or}	Reason <*Rsn*>	[1..*]			1817
	Code <*Cd*>	[1..1]	±		1817
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1817

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.023.002.11 SecuritiesSettlementTransactionInstruction002V11

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 SecuritiesSettlementTransactionInstruction002V11 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
	Message root <Document> <SctiesSttlmTxInstr>	[1..1]		C6, C12, C13, C21, C22, C25, C45, C53, C54, C67, C69, C70, C78, C79, C40, C68	
	TransactionIdentification <*TxId*>	[1..1]	Text		473
	SettlementTypeAndAdditionalParameters <*SttlmTpAndAddtlParams*>	[1..1]	±		473
	NumberCounts <*NbCounts*>	[0..1]	±	C23	474
	Linkages <*Lnkgs*>	[0..*]	±	C41	474
	TradeDetails <*TradDtls*>	[1..1]		C3, C20, C34, C39, C51, C77, C76	474
	TradeIdentification <*TradId*>	[0..*]	Text		477
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		477
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		477
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		477
	TradeDate <*TradDt*>	[0..1]	±		477
	SettlementDate <*SttlmDt*>	[1..1]	±		478
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		478
	DealPrice <*DealPric*>	[0..1]	±		478
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C43	479
	OpeningClosing <*OpngClsg*>	[0..1]	±		479
	Reporting <*Rptg*>	[0..*]	±		479
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		480
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		480
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		480

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TypeOfPrice <*TpOfPric*>	[0..1]	±		480
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		481
	MatchingStatus <*MtchgSts*>	[0..1]	±		481
	AffirmationStatus <*AffirmSts*>	[0..1]	±		481
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		481
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		481
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C28, C29, C36, C37, C44	482
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C50	483
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C26, C55, C59, C63, C65, C66	485
	SettlementParameters <*SttlmParams*>	[1..1]	±	C14, C31, C72, C73	487
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C80	490
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		491
	Counterparty <*CtrPty*>	[1..1]	±		491
	Vendor <*Vndr*>	[0..1]	±		491
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	491
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	493
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	495

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	497
	CashParties <*CshPties*>	[0..1]	±		499
	SettlementAmount <*SttlmAmt*>	[0..1]	±		500
	OtherAmounts <*OthrAmts*>	[0..1]	±		500
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C35, C52	501
	Investor <*Invstr*>	[0..*]	±	C33, C57, C61	502
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C58, C62	503
	StockExchange <*StockXchg*>	[0..1]	±		504
	TradeRegulator <*TradRgltr*>	[0..1]	±		504
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C58, C62	504
	Broker <*Brkr*>	[0..1]	±	C58, C62	505
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		506
	SupplementaryData <*SplmtryData*>	[0..*]	±	C75	507

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 DeclarationlDetails and/or
PartyContactDetails are present, then they must not contain information that can be provided in
a structured field.

C6 AdditionalPhysicalOrRegistrationDetailsRule

If AdditionalPhysicalOrRegistrationDetails is used, 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, DeclarationlDetails,
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.

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.

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 used, 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C19 CurrencyAmount

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

Note: The decimal separator is a dot.

C20 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.

C21 CurrencyToBuyRule

If CurrencytoBuy is used, 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.

C22 CurrencyToSellRule

If CurrencytoSell is used, 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.

C23 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C24 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C25 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.

C26 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.

C27 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.

C28 DescriptionPresenceRule

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

C29 DescriptionUsageRule

Description must be used alone as the last resort.

C30 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).

C31 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 transation is instructed

in a released mode.

C32 **IBAN**

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

C33 **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

C34 **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C35 **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.

C36 **ISINGuideline**

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C37 **ISINPresenceRule**

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

C38 **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C39 **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.

C40 **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.

This constraint is defined at the MessageDefinition level.

C41 **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.

C42 **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.

C43 NumberRule

If Number is negative, then Sign must be present.

C44 OtherIdentificationPresenceRule

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

C45 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.

C46 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C47 Party3PresenceRule

If Party3 is present, then Party2 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 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.

C51 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.

C52 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C53 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.

C54   RegistrationDetailsRule

If SettlementParameters/Registration is used 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.

C55   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C56   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C57   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C58   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C59   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C60   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C61   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C62   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C63   SafekeepingAccountOrBlockChainAddress3Rule

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

C64   SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C65   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.

C66 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.

C67 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.

C68 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.

This constraint is defined at the MessageDefinition level.

C69 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.

C70 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.

C71   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.

C72   SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C73   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.

C74   ShortLongNumberRule

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

C75   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.

C76   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.

C77   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.

C78   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.

C79 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.

C80 **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

C81 **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: "RestrictedFINXMax16Text" on page 2076

18.4.2   SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters22" on page 1342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1343
	Payment <*Pmt*>	[1..1]	CodeSet		1343
	CommonIdentification <*CmonId*>	[0..1]	Text		1343
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1344
	ReconciliationIndicator <*RcncltnInd*>	[0..1]	Indicator		1344
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		1344
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		1344
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		1344
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		1344

18.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C23 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount2Choice" on page 1366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <*CurInstrNb*>	[1..1]	Text		1366
Or}	TotalNumber <*TtlNb*>	[1..1]		C21, C9	1367
	CurrentInstructionNumber <*CurInstrNb*>	[1..1]	Text		1367
	TotalOfLinkedInstructions <*TtlOfLkdInstrs*>	[1..1]	Text		1367

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: C41 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages65" on page 1376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <*PrcgPos*>	[0..1]	±	C87	1377
	MessageNumber <*MsgNb*>	[0..1]	±	C6	1377
	Reference <*Ref*>	[1..1]	±		1378
	LinkedQuantity <*LkdQty*>	[0..1]	±		1378
	ReferenceOwner <*RefOwnr*>	[0..1]	±		1378

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", C20 "CurrencyToBuyOrSellRule", C34 "InvestorCapacityRule", C39 "LateDeliveryDateRule", C51 "PlaceOfTradeRule", C77 "TradeDateTimeUTCRule", C76 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails131** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[0..*]	Text		477
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		477
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		477
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		477
	TradeDate *<TradDt>*	[0..1]	±		477
	SettlementDate *<SttlmDt>*	[1..1]	±		478
	LateDeliveryDate *<LateDlvryDt>*	[0..1]	±		478
	DealPrice *<DealPric>*	[0..1]	±		478
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C43	479
	OpeningClosing *<OpngClsg>*	[0..1]	±		479
	Reporting *<Rptg>*	[0..*]	±		479
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		480
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		480
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		480
	TypeOfPrice *<TpOfPric>*	[0..1]	±		480
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		481
	MatchingStatus *<MtchgSts>*	[0..1]	±		481
	AffirmationStatus *<AffirmSts>*	[0..1]	±		481
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		481
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		481

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.

- **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: "RestrictedFINXMax52Text" on page 2079

18.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1242
Or}	DateCode *<DtCd>*	[1..1]	±		1242

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

18.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C43 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1911
Or}	Proprietary *<Prtry>*	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1553
Or}	Proprietary *<Prtry>*	[1..1]	±		1553

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 1336 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy *<CcyToBuy>*	[1..1]	CodeSet	C1	1336
Or}	CurrencyToSell *<CcyToSell>*	[1..1]	CodeSet	C1	1336

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 "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1902
Or}	Proprietary *<Prtry>*	[1..1]	±		1902

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 "AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1897
Or}	Proprietary *<Prtry>*	[1..1]	±		1897

18.4.5.19 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

18.4.5.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: C28 "DescriptionPresenceRule", C29 "DescriptionUsageRule", C36 "ISINGuideline", C37 "ISINPresenceRule", C44 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification \<FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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", C50 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1259
	DayCountBasis <DayCntBsis>	[0..1]	±		1259
	RegistrationForm <RegnForm>	[0..1]	±		1260
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1260
	PaymentStatus <PmtSts>	[0..1]	±		1260
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1260
	ClassificationType <ClssfctnTp>	[0..1]	±		1261
	OptionStyle <OptnStyle>	[0..1]	±		1261
	OptionType <OptnTp>	[0..1]	±		1261
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1261
	CouponDate <CpnDt>	[0..1]	Date		1262
	ExpiryDate <XpryDt>	[0..1]	Date		1262
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1262
	MaturityDate <MtrtyDt>	[0..1]	Date		1262
	IssueDate <IsseDt>	[0..1]	Date		1262
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1262
	PutableDate <PutblDt>	[0..1]	Date		1263
	DatedDate <DtdDt>	[0..1]	Date		1263
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1263
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1263
	CurrentFactor <CurFctr>	[0..1]	Rate		1263
	NextFactor <NxtFctr>	[0..1]	Rate		1263
	InterestRate <IntrstRate>	[0..1]	Rate		1263
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1263
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1264
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1264
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1264
	PoolNumber <PoolNb>	[0..1]	±		1264
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1264
	CallableIndicator <CllblInd>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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: C26 "DenominationRule", C55 "SafekeepingAccountOrBlockChainAddress1Rule", C59 "SafekeepingAccountOrBlockChainAddress2Rule", C63 "SafekeepingAccountOrBlockChainAddress3Rule", C65 "SafekeepingPlaceGuideline", C66 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see
"QuantityAndAccount104" on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1578
	DenominationChoice <DnmtnChc>	[0..1]	Text		1579
	AccountOwner <AcctOwnr>	[0..1]	±		1579
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1579
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1579
	CashAccount <CshAcct>	[0..1]	±		1580
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1580
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1580

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/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.

- **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.

18.4.9   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", C31 "FXStandingInstructionPresenceRule", C72 "SettlementDetailsRule", C73 "SettlementParametersGuideline"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails207" on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1687
	Priority <Prty>	[0..1]	±		1687
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1687
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1687
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1688
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1688
	BlockTrade <BlckTrad>	[0..1]	±		1688
	CCPEligibility <CCPElgblty>	[0..1]	±		1689
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1689
	CashClearingSystem <CshClrSys>	[0..1]	±		1689
	ExposureType <XpsrTp>	[0..1]	±		1689
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1690
	MarketClientSide <MktClntSd>	[0..1]	±		1690
	NettingEligibility <NetgElgblty>	[0..1]	±		1690
	Registration <Regn>	[0..1]	±		1690
	RepurchaseType <RpTp>	[0..1]	±		1691
	LegalRestrictions <LglRstrctns>	[0..1]	±		1691
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1691
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1691
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1692
	TaxCapacity <TaxCpcty>	[0..1]	±		1692
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1692
	Tracking <Trckg>	[0..1]	±		1692
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1693
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1693
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1693
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1693
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1694
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1694

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReceivingSecuritiesSubBalanceType <*RcvgSctiesSubBalTp*>	[0..1]	±		1694
	CashSubBalanceType <*CshSubBalTp*>	[0..1]	±		1695

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 transation 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.

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: C80 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		491
	Counterparty *<CtrPty>*	[1..1]	±		491
	Vendor *<Vndr>*	[0..1]	±		491
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	491
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	493

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 <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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1448
Or}	Proprietary *<Prtry>*	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Seller *<Sellr>*	[1..1]	±	C42, C46	1482
Or}	Buyer *<Buyr>*	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

18.4.10.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C27 "DepositoryGuideline", C46 "Party2PresenceRule", C47 "Party3PresenceRule", C48 "Party4PresenceRule", C49 "Party5PresenceRule", C71 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]	±		1635
	Party1 <*Pty1*>	[0..1]	±	C42, C46	1636
	Party2 <*Pty2*>	[0..1]	±	C42, C46	1636
	Party3 <*Pty3*>	[0..1]	±	C42, C46	1637
	Party4 <*Pty4*>	[0..1]	±	C42, C46	1638
	Party5 <*Pty5*>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C27 "DepositoryGuideline", C46 "Party2PresenceRule", C47 "Party3PresenceRule", C48 "Party4PresenceRule", C49 "Party5PresenceRule", C71 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

18.4.11   DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 "BookTransferGuideline", C27 "DepositoryGuideline", C46 "Party2PresenceRule", C47 "Party3PresenceRule", C48 "Party4PresenceRule", C49 "Party5PresenceRule", C71 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

18.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 "BookTransferGuideline", C27 "DepositoryGuideline", C46 "Party2PresenceRule", C47 "Party3PresenceRule", C48 "Party4PresenceRule", C49 "Party5PresenceRule", C71 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "CashParties38" on page 1500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1501
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1501
	Creditor *<Cdtr>*	[0..1]	±		1502
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1502
	Intermediary *<Intrmy>*	[0..1]	±		1503

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 "AmountAndDirection96" on page 1165 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator *<AcrdIntrstInd>*	[0..1]	Indicator		1166
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		1166
	BrokerageAmountIndicator *<BrkrgAmtInd>*	[0..1]	Indicator		1166
	ResearchFeeIndicator *<RsrchFeeInd>*	[0..1]	Indicator		1166
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1168
	ValueDate *<ValDt>*	[0..1]	±		1168

18.4.15   OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1180 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1181
	ChargesFees <*ChrgsFees*>	[0..1]	±		1182
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		1182
	TradeAmount <*TradAmt*>	[0..1]	±		1182
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		1183
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		1183
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		1183
	LocalTax <*LclTax*>	[0..1]	±		1184
	LocalTaxCountrySpecific <*LclTaxCtrySpcfc*>	[0..1]	±		1184
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		1184
	Margin <*Mrgn*>	[0..1]	±		1185
	Other <*Othr*>	[0..1]	±		1185
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		1185
	ShippingAmount <*ShppgAmt*>	[0..1]	±		1186
	SpecialConcession <*SpclCncssn*>	[0..1]	±		1186
	StampDuty <*StmpDty*>	[0..1]	±		1186
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		1187
	TransferTax <*TrfTax*>	[0..1]	±		1187
	TransactionTax <*TxTax*>	[0..1]	±		1187
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		1188
	WithholdingTax <*WhldgTax*>	[0..1]	±		1188
	NetGainLoss <*NetGnLoss*>	[0..1]	±		1188
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		1189
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		1189
	ResearchFee <*RsrchFee*>	[0..1]	±		1189

18.4.16   OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C35 "InvestorCountryCodeRule", C52 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C33, C57, C61	502
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C58, C62	503
	StockExchange <StockXchg>	[0..1]	±		504
	TradeRegulator <TradRgltr>	[0..1]	±		504
	TripartyAgent <TrptyAgt>	[0..1]	±	C58, C62	504
	Broker <Brkr>	[0..1]	±	C58, C62	505

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: C33 "IdentificationNationalityOfInvestorRule", C57 "SafekeepingAccountOrBlockChainAddress1Rule", C61 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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: C58 "SafekeepingAccountOrBlockChainAddress1Rule", C62 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1504
	LEI <*LEI*>	[0..1]	IdentifierSet		1504
	AlternateIdentification <*AltrnId*>	[0..1]	±		1504
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1505
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1504
	LEI <*LEI*>	[0..1]	IdentifierSet		1504
	AlternateIdentification <*AltrnId*>	[0..1]	±		1504
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1505
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1505

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: C58 "SafekeepingAccountOrBlockChainAddress1Rule", C62 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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: C58 "SafekeepingAccountOrBlockChainAddress1Rule", C62 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnid>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

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: C75 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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.024.002.12 SecuritiesSettlementTransactionStatusAdvice002V12

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 SecuritiesSettlementTransactionStatusAdvice002V12 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 allegement. 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> <SctiesSttlmTxStsAdvc>	[1..1]		C12, C17, C25, C34, C35, C32	
	TransactionIdentification <TxId>	[1..1]	±	C18	518
	Linkages <Lnkgs>	[0..1]	±		518
	ProcessingStatus <PrcgSts>	[0..1]			518
{Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		519
Or	**PendingProcessing** <PdgPrcg>	[1..1]	±		519
Or	**Rejected** <Rjctd>	[1..1]	±		520
Or	**Repair** <Rpr>	[1..1]	±		520
Or	**Cancelled** <Canc>	[1..1]	±		520
Or	**PendingCancellation** <PdgCxl>	[1..1]	±		521
Or	**Proprietary** <Prtry>	[1..1]	±		521
Or	**CancellationRequested** <CxlReqd>	[1..1]	±	C3	521
Or}	**ModificationRequested** <ModReqd>	[1..1]	±	C3	522
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		522
	MatchingStatus <MtchgSts>	[0..1]	±		523
	SettlementStatus <SttlmSts>	[0..1]	±	C24	523
	TransactionDetails <TxDtls>	[0..1]		C13, C26, C28, C30, C37, C38	523
	TradeIdentification <TradId>	[0..*]	Text		528
	PoolIdentification <PoolId>	[0..1]	Text		528
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		528
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		528
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		528
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		529
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		529

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwner <*AcctOwnr*>	[0..1]	±		529
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		529
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		529
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C31	530
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		530
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		530
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C9, C10, C14, C15, C19	531
	SettlementQuantity <*SttlmQty*>	[1..1]	±		532
	PartiallyReleasedQuantity <*PrtlyRlsdQty*>	[0..1]	±		532
	SettlementAmount <*SttlmAmt*>	[0..1]	±		532
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		533
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		533
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		533
	SettlementDate <*SttlmDt*>	[1..1]	±		534
	TradeDate <*TradDt*>	[0..1]	±		534
	AcknowledgedStatusTimeStamp <*AckdStsTmStmp*>	[0..1]	DateTime		534
	MatchedStatusTimeStamp <*MtchdStsTmStmp*>	[0..1]	DateTime		534
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		534
	Payment <*Pmt*>	[1..1]	CodeSet		535
	SettlementParameters <*SttlmParams*>	[1..1]	±	C5, C33	535
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C20, C21, C22, C23	536
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C20, C21, C22, C23	538
	Investor <*Invstr*>	[0..1]	±		539
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±		539
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		540
	SupplementaryData <*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   AdditionalReasonInforrmationRule

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

C4   AnyBIC

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

C5   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 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.

C14 ISINGuideline

When a ISIN code exist. 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.

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 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).

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 "TransactionIdentifications49" on page 1305 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1306
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1306
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1306
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1306
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1307
	CommonIdentification *<CmonId>*	[0..1]	Text		1307
	NettingServiceProviderIdentification *<NetgSvcPrvdrId>*	[0..1]	Text		1307

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 "Linkages50" on page 1464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±		1465
	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1465

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 **ProcessingStatus94Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		519
Or	**PendingProcessing** <PdgPrcg>	[1..1]	±		519
Or	**Rejected** <Rjctd>	[1..1]	±		520
Or	**Repair** <Rpr>	[1..1]	±		520
Or	**Cancelled** <Canc>	[1..1]	±		520
Or	**PendingCancellation** <PdgCxl>	[1..1]	±		521
Or	**Proprietary** <Prtry>	[1..1]	±		521
Or	**CancellationRequested** <CxlReqd>	[1..1]	±	C3	521
Or}	**ModificationRequested** <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 "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1908
Or}	Reason <Rsn>	[1..*]			1908
	Code <Cd>	[1..1]	±		1908
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1908

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 "PendingProcessingStatus19Choice" on page 1832 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1833
Or}	Reason <Rsn>	[1..*]			1833
	Code <Cd>	[1..1]	±		1833
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1833

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 "RejectionStatus44Choice" on page 1812 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1812
Or}	Reason <*Rsn*>	[1..*]			1813
	Code <*Cd*>	[1..1]	±		1813
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1813

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 "RepairStatus16Choice" on page 1854 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1854
Or}	Reason <*Rsn*>	[1..*]			1854
	Code <*Cd*>	[1..1]	±		1854
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1855

19.4.3.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction/request has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus25Choice" on page 1843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[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		1845

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 "PendingStatus46Choice" on page 1850 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1851
Or}	Reason *<Rsn>*	[1..*]			1851
	Code *<Cd>*	[1..1]	±		1851
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1851

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

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 "AdditionalReasonInforrmationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 "AdditionalReasonInforrmationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		1846
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

19.4.4 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Matched <*Mtchd*>	[1..1]	±	C1	1900
Or	Unmatched <*Umtchd*>	[1..1]			1900
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1901
Or}	Reason <*Rsn*>	[1..*]			1901
	Code <*Cd*>	[1..1]	±		1901
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1901
Or}	Proprietary <*Prtry*>	[1..1]	±		1902

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 "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1900
Or	Unmatched *<Umtchd>*	[1..1]			1900
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1901
Or}	Reason *<Rsn>*	[1..*]			1901
	Code *<Cd>*	[1..1]	±		1901
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1901
Or}	Proprietary *<Prtry>*	[1..1]	±		1902

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 "SettlementStatus31Choice" on page 1804 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Pending *<Pdg>*	[1..1]	±		1805
Or	Failing *<Flng>*	[1..1]	±		1805
Or}	Proprietary *<Prtry>*	[1..1]	±		1805

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 <TxDtls>

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 **TransactionDetails161** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		528
	PoolIdentification <PoolId>	[0..1]	Text		528
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		528
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		528
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		528
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		529
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		529
	AccountOwner <AcctOwnr>	[0..1]	±		529
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		529
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		529
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	530
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		530
	PlaceOfClearing <PlcOfClr>	[0..1]	±		530
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	531
	SettlementQuantity <SttlmQty>	[1..1]	±		532
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		532
	SettlementAmount <SttlmAmt>	[0..1]	±		532
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		533
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		533
	ExpectedValueDate <XpctdValDt>	[0..1]	±		533
	SettlementDate <SttlmDt>	[1..1]	±		534
	TradeDate <TradDt>	[0..1]	±		534
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		534
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		534
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		534
	Payment <Pmt>	[1..1]	CodeSet		535
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C33	535

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C20, C21, C22, C23	536
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C20, C21, C22, C23	538
	Investor *<Invstr>*	[0..1]	±		539
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±		539
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		540

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.

- **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 <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: "RestrictedFINXMax52Text" on page 2079

19.4.7.2 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

19.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

19.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

19.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 2076

19.4.7.8 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

19.4.7.10 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	Amount *\<Amt\>*	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator *\<CdtDbtInd\>*	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount *\<OrgnlCcyAndOrdrdAmt\>*	[0..1]	Amount	C2, C8	1202

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 1244 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
{Or	Date *\<Dt\>*	[1..1]	Date		1244
Or}	DateTime *\<DtTm\>*	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
{Or	Date *\<Dt\>*	[1..1]	Date		1244
Or}	DateTime *\<DtTm\>*	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
{Or	Date *\<Dt\>*	[1..1]	Date		1244
Or}	DateTime *\<DtTm\>*	[1..1]	DateTime		1244

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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1240
Or}	DateCode <*DtCd*>	[1..1]	±		1241

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1243
Or}	DateCode <*DtCd*>	[1..1]			1243
{Or	Code <*Cd*>	[1..1]	CodeSet		1243
Or}	Proprietary <*Prtry*>	[1..1]	±		1243

19.4.7.23 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

19.4.7.24 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "ISODateTime" on page 2067

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 1995

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 1939

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 "SettlementDetails210" on page 1660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1661
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1662
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1662
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1662
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1662
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1663
	Registration <Regn>	[0..1]	±		1663
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1663
	ExposureType <XpsrTp>	[0..1]	±		1664
	CashClearingSystem <CshClrSys>	[0..1]	±		1664
	TaxCapacity <TaxCpcty>	[0..1]	±		1664
	RepurchaseType <RpTp>	[0..1]	±		1664
	MarketClientSide <MktClntSd>	[0..1]	±		1665
	BlockTrade <BlckTrad>	[0..1]	±		1665
	LegalRestrictions <LglRstrctns>	[0..1]	±		1665
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1665
	NettingEligibility <NetgElgblty>	[0..1]	±		1666
	CCPEligibility <CCPElgblty>	[0..1]	±		1666
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1666
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1666
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1667

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1532
	LEI <LEI>	[0..1]	IdentifierSet		1532

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: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.025.002.11 SecuritiesSettlementTransactionConfirmation 002V11

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 SecuritiesSettlementTransactionConfirmation002V11 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> <SctiesSttlmTxConf>	[1..1]		C10, C17, C43, C57, C58, C64, C65, C56	
	TransactionIdentificationDetails *<TxIdDtls>*	[1..1]	±	C31	554
	Linkages *<Lnkgs>*	[0..1]	±		555
	AdditionalParameters *<AddtlParams>*	[0..1]	±	C34	555
	TradeDetails *<TradDtls>*	[1..1]		C3, C25, C41, C63, C62	556
	TradeIdentification *<TradId>*	[0..*]	Text		558
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		558
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		558
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		558
	TradeDate *<TradDt>*	[0..1]	±		558
	SettlementDate *<SttlmDt>*	[0..1]	±		559
	EffectiveSettlementDate *<FctvSttlmDt>*	[1..1]	±		559
	DealPrice *<DealPric>*	[0..1]	±		559
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C32	560
	OpeningClosing *<OpngClsg>*	[0..1]	±		560
	Reporting *<Rptg>*	[0..*]	±		560
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		561
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		561
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		561
	TypeOfPrice *<TpOfPric>*	[0..1]	±		561
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		562
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		562
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C20, C21, C27, C28, C33	562

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C40	563
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C18, C35, C44, C48, C52, C54, C55	565
	SettlementParameters <*SttlmParams*>	[1..1]	±	C11, C60	567
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C66	569
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		569
	Counterparty <*CtrPty*>	[1..1]	±		570
	Vendor <*Vndr*>	[0..1]	±		570
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	570
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	572
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	574
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	576
	CashParties <*CshPties*>	[0..1]	±		578
	SettledAmount <*SttldAmt*>	[0..1]	±		579
	OtherAmounts <*OthrAmts*>	[0..1]	±		579
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C26, C42	580
	Investor <*Invstr*>	[0..*]	±	C24, C46, C50	581
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C47, C51	582

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StockExchange <*StockXchg*>	[0..1]	±		583
	TradeRegulator <*TradRgltr*>	[0..1]	±		583
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C47, C51	584
	Broker <*Brkr*>	[0..1]	±	C47, C51	585
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		585
	SupplementaryData <*SplmtryData*>	[0..*]	±	C61	586

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 DeclarationlDetails 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, DeclarationlDetails, 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.

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   **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 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.

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 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.

C20 DescriptionPresenceRule

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

C21 DescriptionUsageRule

Description must be used alone as the last resort.

C22 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).

C23 IBAN

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

C24   IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C25   InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26   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.

C27   ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C28   ISINPresenceRule

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

C29   ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C30   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.

C31   NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C32   NumberRule

If Number is negative, then Sign must be present.

C33   OtherIdentificationPresenceRule

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

C34   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.

C35   **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.

C36   **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

C37   **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

C38   **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

C39   **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

C40   **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.

C41   **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.

C42   **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C43   **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.

C44   **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C45   **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C46   **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C47 **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C48 **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C49 **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C50 **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C51 **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C52 **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

C53 **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

C54 **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.

C55 **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.

C56   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.

This constraint is defined at the MessageDefinition level.

C57   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.

C58   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.

C59   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.

C60   SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed
between account owner and account servicer.

C61   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.

C62   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.

C63   **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.

C64   **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.

C65   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.

C66 **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 <TxIdDtls>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C31 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtls> contains the following elements (see "SettlementTypeAndIdentification28" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1310
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1311
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1311
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1311
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1311
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1311
	Payment <Pmt>	[1..1]	CodeSet		1311
	CommonIdentification <CmonId>	[0..1]	Text		1312
	PoolIdentification <PoolId>	[0..1]	Text		1312
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1312

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 "Linkages50" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1465
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1465

20.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: C34 "PartialSettlementGuideline"

AdditionalParameters <AddtlParams> contains the following elements (see "AdditionalParameters31" on page 1338 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PreConfirmation <*PreConf*>	[0..1]	CodeSet		1338
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1339
	PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*>	[0..1]	Text		1339
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		1339
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		1339
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		1339
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		1339

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.

20.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C25 "InvestorCapacityRule", C41 "PlaceOfTradeRule", C63 "TradeDateTimeUTCRule", C62 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails128** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeIdentification <*TradId*>	[0..*]	Text		558
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		558
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		558
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		558
	TradeDate <*TradDt*>	[0..1]	±		558
	SettlementDate <*SttlmDt*>	[0..1]	±		559
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		559
	DealPrice <*DealPric*>	[0..1]	±		559
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C32	560
	OpeningClosing <*OpngClsg*>	[0..1]	±		560
	Reporting <*Rptg*>	[0..*]	±		560
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		561
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		561
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		561
	TypeOfPrice <*TpOfPric*>	[0..1]	±		561
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		562
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		562

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.

- **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: "RestrictedFINXMax52Text" on page 2079

20.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1242
Or}	DateCode *<DtCd>*	[1..1]	±		1242

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 "SettlementDate22Choice" on page 1241 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1241
Or}	DateCode *<DtCd>*	[1..1]	±		1241

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

20.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C32 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1911
Or}	Proprietary *<Prtry>*	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1553
Or}	Proprietary *<Prtry>*	[1..1]	±		1553

20.4.4.16 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

20.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C27 "ISINGuideline", C28 "ISINPresenceRule", C33 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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", C40 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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: C18 "DenominationRule", C35 "PartialSettlementGuideline", C44
"SafekeepingAccountOrBlockChainAddress1Rule", C48
"SafekeepingAccountOrBlockChainAddress2Rule", C52
"SafekeepingAccountOrBlockChainAddress3Rule", C54 "SafekeepingPlaceGuideline", C55
"SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount108" on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1564
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1565
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1565
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1565
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1566
	DenominationChoice <DnmtnChc>	[0..1]	Text		1566
	AccountOwner <AcctOwnr>	[0..1]	±		1566
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1566
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1567
	CashAccount <CshAcct>	[0..1]	±		1567
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1567
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1568

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.

- **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/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.

- **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.

20.4.8   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", C60 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails211" on page 1653 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Priority <*Prty*>	[0..1]	±		1654
	SecuritiesTransactionType <*SctiesTxTp*>	[1..1]	±		1654
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		1654
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	CodeSet		1654
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		1655
	BlockTrade <*BlckTrad*>	[0..1]	±		1655
	CCPEligibility <*CCPElgblty*>	[0..1]	±		1655
	CashClearingSystem <*CshClrSys*>	[0..1]	±		1656
	ExposureType <*XpsrTp*>	[0..1]	±		1656
	MarketClientSide <*MktClntSd*>	[0..1]	±		1656
	NettingEligibility <*NetgElgblty*>	[0..1]	±		1656
	Registration <*Regn*>	[0..1]	±		1657
	RepurchaseType <*RpTp*>	[0..1]	±		1657
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		1657
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		1657
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		1658
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		1658
	TaxCapacity <*TaxCpcty*>	[0..1]	±		1658
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		1658
	AutomaticBorrowing <*AutomtcBrrwg*>	[0..1]	±		1659
	LetterOfGuarantee <*LttrOfGrnt*>	[0..1]	±		1659
	EligibleForCollateral <*ElgblForColl*>	[0..1]	Indicator		1659
	SecuritiesSubBalanceType <*SctiesSubBalTp*>	[0..1]	±		1659
	CashSubBalanceType <*CshSubBalTp*>	[0..1]	±		1660

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: C66 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		569
	Counterparty *<CtrPty>*	[1..1]	±		570
	Vendor *<Vndr>*	[0..1]	±		570
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	570
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	572

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 <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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1448
Or}	Proprietary *<Prtry>*	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Seller *<Sellr>*	[1..1]	±	C42, C46	1482
Or}	Buyer *<Buyr>*	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

20.4.9.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C19 "DepositoryGuideline", C36 "Party2PresenceRule", C37 "Party3PresenceRule", C38 "Party4PresenceRule", C39 "Party5PresenceRule", C59 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C19 "DepositoryGuideline", C36 "Party2PresenceRule", C37 "Party3PresenceRule", C38 "Party4PresenceRule", C39 "Party5PresenceRule", C59 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

20.4.10   DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C36 "Party2PresenceRule", C37 "Party3PresenceRule", C38 "Party4PresenceRule", C39 "Party5PresenceRule", C59 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

20.4.11   ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C36 "Party2PresenceRule", C37 "Party3PresenceRule", C38 "Party4PresenceRule", C39 "Party5PresenceRule", C59 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see
"SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "CashParties38" on page 1500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1501
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1501
	Creditor *<Cdtr>*	[0..1]	±		1502
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1502
	Intermediary *<Intrmy>*	[0..1]	±		1503

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 "AmountAndDirection96" on page 1165 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator *\<AcrdIntrstInd>*	[0..1]	Indicator		1166
	StampDutyIndicator *\<StmpDtyInd>*	[0..1]	Indicator		1166
	BrokerageAmountIndicator *\<BrkrgAmtInd>*	[0..1]	Indicator		1166
	ResearchFeeIndicator *\<RsrchFeeInd>*	[0..1]	Indicator		1166
	Amount *\<Amt>*	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator *\<CdtDbtInd>*	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount *\<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails *\<FXDtls>*	[0..1]	±		1168
	ValueDate *\<ValDt>*	[0..1]	±		1168

20.4.14   OtherAmounts \<OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts44" on page 1170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1171
	ChargesFees <ChrgsFees>	[0..1]	±		1172
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1172
	TradeAmount <TradAmt>	[0..1]	±		1172
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1173
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1173
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1173
	LocalTax <LclTax>	[0..1]	±		1174
	LocalTaxCountrySpecific <LclTaxCtrySpcfc>	[0..1]	±		1174
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1174
	Margin <Mrgn>	[0..1]	±		1175
	Other <Othr>	[0..1]	±		1175
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1175
	ShippingAmount <ShppgAmt>	[0..1]	±		1176
	SpecialConcession <SpclCncssn>	[0..1]	±		1176
	StampDuty <StmpDty>	[0..1]	±		1176
	StockExchangeTax <StockXchgTax>	[0..1]	±		1177
	TransferTax <TrfTax>	[0..1]	±		1177
	TransactionTax <TxTax>	[0..1]	±		1177
	ValueAddedTax <ValAddedTax>	[0..1]	±		1178
	WithholdingTax <WhldgTax>	[0..1]	±		1178
	NetGainLoss <NetGnLoss>	[0..1]	±		1178
	ConsumptionTax <CsmptnTax>	[0..1]	±		1179
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1179
	BookValue <BookVal>	[0..1]	±		1179
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1180
	ResearchFee <RsrchFee>	[0..1]	±		1180

20.4.15   OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C26 "InvestorCountryCodeRule", C42 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Investor *<Invstr>*	[0..*]	±	C24, C46, C50	581
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±	C47, C51	582
	StockExchange *<StockXchg>*	[0..1]	±		583
	TradeRegulator *<TradRgltr>*	[0..1]	±		583
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C47, C51	584
	Broker *<Brkr>*	[0..1]	±	C47, C51	585

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: C24 "IdentificationNationalityOfInvestorRule", C46 "SafekeepingAccountOrBlockChainAddress1Rule", C50 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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 <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: C47 "SafekeepingAccountOrBlockChainAddress1Rule", C51 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1504
	LEI <LEI>	[0..1]	IdentifierSet		1504
	AlternateIdentification <AltrnId>	[0..1]	±		1504
	ProcessingIdentification <PrcgId>	[0..1]	Text		1505
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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: C47 "SafekeepingAccountOrBlockChainAddress1Rule", C51 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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: C47 "SafekeepingAccountOrBlockChainAddress1Rule", C51 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1489
	LEI <*LEI*>	[0..1]	IdentifierSet		1489
	AlternateIdentification <*AltrnId*>	[0..1]	±		1490
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		1490
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	Text		1490
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1490
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnld>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

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: C61 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.026.002.10 SecuritiesSettlementTransactionReversalAdvice002V10

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 SecuritiesSettlementTransactionReversalAdvice002V10 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> <SctiesSttlmTxRvslAdvc>	[1..1]		C10, C17, C42, C55, C56	
	TransactionIdentificationDetails <*TxIdDtls*>	[1..1]	±	C31	597
	ConfirmationReference <*ConfRef*>	[1..1]	Text		598
	AdditionalParameters <*AddtlParams*>	[0..1]	±		598
	TradeDetails <*TradDtls*>	[1..1]		C3, C25, C40, C61, C60	599
	TradeIdentification <*TradId*>	[0..*]	Text		600
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		600
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		600
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		600
	TradeDate <*TradDt*>	[0..1]	±		601
	SettlementDate <*SttlmDt*>	[0..1]	±		601
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		601
	DealPrice <*DealPric*>	[0..1]	±		601
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C32	602
	OpeningClosing <*OpngClsg*>	[0..1]	±		602
	Reporting <*Rptg*>	[0..*]	±		602
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		603
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		603
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		603
	TypeOfPrice <*TpOfPric*>	[0..1]	±		603
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		604
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		604
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C20, C21, C27, C28, C33	604
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C39	605

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C18, C34, C43, C47, C51, C53, C54	607
	SettlementParameters <*SttlmParams*>	[1..1]	±	C11, C58	609
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C62	611
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		611
	Counterparty <*CtrPty*>	[1..1]	±		612
	Vendor <*Vndr*>	[0..1]	±		612
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	612
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	614
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	616
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	618
	CashParties <*CshPties*>	[0..1]	±		620
	SettledAmount <*SttldAmt*>	[0..1]	±		620
	OtherAmounts <*OthrAmts*>	[0..1]	±		621
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C26, C41	622
	Investor <*Invstr*>	[0..*]	±	C24, C45, C49	623
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C46, C50	624
	StockExchange <*StockXchg*>	[0..1]	±		625

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeRegulator <*TradRgltr*>	[0..1]	±		625
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C46, C50	626
	Broker <*Brkr*>	[0..1]	±	C46, C50	627
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		627
	SupplementaryData <*SplmtryData*>	[0..*]	±	C59	628

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 DeclarationlDetails 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, DeclarationlDetails, 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.

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   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 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.

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 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.

C20 DescriptionPresenceRule

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

C21 DescriptionUsageRule

Description must be used alone as the last resort.

C22 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).

C23 IBAN

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

C24 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C25   InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26   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.

C27   ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C28   ISINPresenceRule

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

C29   ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C30   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.

C31   NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C32   NumberRule

If Number is negative, then Sign must be present.

C33   OtherIdentificationPresenceRule

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

C34   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.

C35   Party2PresenceRule

If Party2 is present, then Party1 must be present.

C36   Party3PresenceRule

If Party3 is present, then Party2 must be present.

C37   Party4PresenceRule

If Party4 is present, then Party3 must be present.

C38   Party5PresenceRule

If Party5 is present, then Party4 must be present.

C39   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.

C40   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.

C41   QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C42   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.

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   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet 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   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C51 SafekeepingAccountOrBlockChainAddress3Rule

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

C52 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C53 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.

C54 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.

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.

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.

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 **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 <TxIdDtls>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C31 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtls> contains the following elements (see "SettlementTypeAndIdentification28" on page 1310 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		1310
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1311
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1311
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		1311
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1311
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1311
	Payment <*Pmt*>	[1..1]	CodeSet		1311
	CommonIdentification <*CmonId*>	[0..1]	Text		1312
	PoolIdentification <*PoolId*>	[0..1]	Text		1312
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1312

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: "RestrictedFINXMax16Text" on page 2076

21.4.3   AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following elements (see "AdditionalParameters32" on page 1339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PreConfirmation <*PreConf*>	[0..1]	CodeSet		1340
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1340
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		1340
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		1340

21.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C25 "InvestorCapacityRule", C40 "PlaceOfTradeRule", C61 "TradeDateTimeUTCRule", C60 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails128** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeIdentification <*TradId*>	[0..*]	Text		600
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		600
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		600
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		600
	TradeDate <*TradDt*>	[0..1]	±		601
	SettlementDate <*SttlmDt*>	[0..1]	±		601
	EffectiveSettlementDate <*FctvSttlmDt*>	[1..1]	±		601
	DealPrice <*DealPric*>	[0..1]	±		601
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C32	602
	OpeningClosing <*OpngClsg*>	[0..1]	±		602
	Reporting <*Rptg*>	[0..*]	±		602
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		603
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		603
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		603
	TypeOfPrice <*TpOfPric*>	[0..1]	±		603
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		604
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		604

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.

- **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: "RestrictedFINXMax52Text" on page 2079

21.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1243
Or}	DateCode <*DtCd*>	[1..1]			1243
{Or	Code <*Cd*>	[1..1]	CodeSet		1243
Or}	Proprietary <*Prtry*>	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1242
Or}	DateCode <*DtCd*>	[1..1]	±		1242

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 "SettlementDate22Choice" on page 1241 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1241
Or}	DateCode <*DtCd*>	[1..1]	±		1241

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

21.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C32 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1911
Or}	Proprietary <*Prtry*>	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1435
Or}	Proprietary <*Prtry*>	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1433
Or}	Proprietary <*Prtry*>	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1553
Or}	Proprietary <*Prtry*>	[1..1]	±		1553

21.4.4.16 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: "RestrictedFINXMax350Text" on page 2078

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: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C27 "ISINGuideline", C28 "ISINPresenceRule", C33 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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", C39 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <*MktOrIndctvPric*>	[0..1]	±		1265
	ExercisePrice <*ExrcPric*>	[0..1]	±		1265
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		1266
	ConversionPrice <*ConvsPric*>	[0..1]	±		1266
	StrikePrice <*StrkPric*>	[0..1]	±		1266
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±	C14	1266
	ContractSize <*CtrctSz*>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		1268

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: C18 "DenominationRule", C34 "PartialSettlementGuideline", C43 "SafekeepingAccountOrBlockChainAddress1Rule", C47 "SafekeepingAccountOrBlockChainAddress2Rule", C51 "SafekeepingAccountOrBlockChainAddress3Rule", C53 "SafekeepingPlaceGuideline", C54 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount108" on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1564
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1565
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1565
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1565
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1566
	DenominationChoice <DnmtnChc>	[0..1]	Text		1566
	AccountOwner <AcctOwnr>	[0..1]	±		1566
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1566
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1567
	CashAccount <CshAcct>	[0..1]	±		1567
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1567
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1568

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.

- **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/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.

- **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.

21.4.8   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 "SettlementDetails209" on page 1667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1669
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1669
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1669
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1669
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1670
	BlockTrade <BlckTrad>	[0..1]	±		1670
	CCPEligibility <CCPElgblty>	[0..1]	±		1670
	CashClearingSystem <CshClrSys>	[0..1]	±		1670
	ExposureType <XpsrTp>	[0..1]	±		1671
	MarketClientSide <MktClntSd>	[0..1]	±		1671
	NettingEligibility <NetgElgblty>	[0..1]	±		1671
	Registration <Regn>	[0..1]	±		1671
	RepurchaseType <RpTp>	[0..1]	±		1672
	LegalRestrictions <LglRstrctns>	[0..1]	±		1672
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1672
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1672
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1673
	TaxCapacity <TaxCpcty>	[0..1]	±		1673
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1673
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1674
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1674
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1674
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1674
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1675

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: C62 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		611
	Counterparty *<CtrPty>*	[1..1]	±		612
	Vendor *<Vndr>*	[0..1]	±		612
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	612
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	614

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 <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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1482
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1532
	LEI <LEI>	[0..1]	IdentifierSet		1532

21.4.9.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C57 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C57 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

21.4.10   DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C57 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]	±		1635
	Party1 <*Pty1*>	[0..1]	±	C42, C46	1636
	Party2 <*Pty2*>	[0..1]	±	C42, C46	1636
	Party3 <*Pty3*>	[0..1]	±	C42, C46	1637
	Party4 <*Pty4*>	[0..1]	±	C42, C46	1638
	Party5 <*Pty5*>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

21.4.11   ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C57 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 elements (see "CashParties40" on page 1498 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1498
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1499
	Creditor *<Cdtr>*	[0..1]	±		1499
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1500

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 "AmountAndDirection96" on page 1165 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator *<AcrdIntrstInd>*	[0..1]	Indicator		1166
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		1166
	BrokerageAmountIndicator *<BrkrgAmtInd>*	[0..1]	Indicator		1166
	ResearchFeeIndicator *<RsrchFeeInd>*	[0..1]	Indicator		1166
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1168
	ValueDate *<ValDt>*	[0..1]	±		1168

21.4.14   OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts44" on page 1170 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1171
	ChargesFees *<ChrgsFees>*	[0..1]	±		1172
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		1172
	TradeAmount *<TradAmt>*	[0..1]	±		1172
	ExecutingBrokerAmount *<ExctgBrkrAmt>*	[0..1]	±		1173
	IssueDiscountAllowance *<IsseDscntAllwnc>*	[0..1]	±		1173
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		1173
	LocalTax *<LclTax>*	[0..1]	±		1174
	LocalTaxCountrySpecific *<LclTaxCtrySpcfc>*	[0..1]	±		1174
	LocalBrokerCommission *<LclBrkrComssn>*	[0..1]	±		1174
	Margin *<Mrgn>*	[0..1]	±		1175
	Other *<Othr>*	[0..1]	±		1175
	RegulatoryAmount *<RgltryAmt>*	[0..1]	±		1175
	ShippingAmount *<ShppgAmt>*	[0..1]	±		1176
	SpecialConcession *<SpclCncssn>*	[0..1]	±		1176
	StampDuty *<StmpDty>*	[0..1]	±		1176
	StockExchangeTax *<StockXchgTax>*	[0..1]	±		1177
	TransferTax *<TrfTax>*	[0..1]	±		1177
	TransactionTax *<TxTax>*	[0..1]	±		1177
	ValueAddedTax *<ValAddedTax>*	[0..1]	±		1178
	WithholdingTax *<WhldgTax>*	[0..1]	±		1178
	NetGainLoss *<NetGnLoss>*	[0..1]	±		1178
	ConsumptionTax *<CsmptnTax>*	[0..1]	±		1179
	AccruedCapitalisationAmount *<AcrdCptlstnAmt>*	[0..1]	±		1179
	BookValue *<BookVal>*	[0..1]	±		1179
	CollateralMonitorAmount *<CollMntrAmt>*	[0..1]	±		1180
	ResearchFee *<RsrchFee>*	[0..1]	±		1180

21.4.15   OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C26 "InvestorCountryCodeRule", C41 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Investor *<Invstr>*	[0..*]	±	C24, C45, C49	623
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±	C46, C50	624
	StockExchange *<StockXchg>*	[0..1]	±		625
	TradeRegulator *<TradRgltr>*	[0..1]	±		625
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C46, C50	626
	Broker *<Brkr>*	[0..1]	±	C46, C50	627

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: C24 "IdentificationNationalityOfInvestorRule", C45 "SafekeepingAccountOrBlockChainAddress1Rule", C49 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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 <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: C46 "SafekeepingAccountOrBlockChainAddress1Rule", C50 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see
"PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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
"PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1504
	LEI <LEI>	[0..1]	IdentifierSet		1504
	AlternateIdentification <AltrnId>	[0..1]	±		1504
	ProcessingIdentification <PrcgId>	[0..1]	Text		1505
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1505

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 <u>"PartyIdentificationAndAccount181"</u> <u>on page 1504</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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: C46 "SafekeepingAccountOrBlockChainAddress1Rule", C50 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see <u>"PartyIdentificationAndAccount209"</u> <u>on page 1488</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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: C46 "SafekeepingAccountOrBlockChainAddress1Rule", C50 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnld>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

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: C59 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.027.002.07 SecuritiesTransactionCancellationRequestStatusAdvice002V07

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 SecuritiesTransactionCancellationRequestStatusAdvice002V07 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> <SctiesTxCxlReqStsAdvc>	[1..1]		C24	
	CancellationRequestReference <*CxlReqRef*>	[1..1]	Text		634
	TransactionIdentification <*TxId*>	[0..1]	±	C13	634
	ProcessingStatus <*PrcgSts*>	[1..1]			634
{Or	**PendingCancellation** <*PdgCxl*>	[1..1]	±		635
Or	**Rejected** <*Rjctd*>	[1..1]	±		635
Or	**Repair** <*Rpr*>	[1..1]	±		635
Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		636
Or	**Proprietary** <*Prtry*>	[1..1]	±		636
Or	**Denied** <*Dnd*>	[1..1]	±		636
Or}	**Cancelled** <*Canc*>	[1..1]	±		637
	TransactionDetails <*TxDtls*>	[0..1]		C19, C21, C23	637
	AccountOwner <*AcctOwnr*>	[0..1]	±		638
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		639
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		639
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C8, C9, C11, C12, C14	639
	SettlementQuantity <*SttlmQty*>	[1..1]	±		640
	SettlementAmount <*SttlmAmt*>	[0..1]	±		641
	TradeDate <*TradDt*>	[0..1]	±		641
	SettlementDate <*SttlmDt*>	[1..1]	±		641
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C15, C16, C17, C18	642
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C15, C16, C17, C18	643
	Investor <*Invstr*>	[0..1]	±		645
	SupplementaryData <*SplmtryData*>	[0..*]	±	C26	645

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 AdditionalReasonInforrmationRule

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

C4 AnyBIC

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

C5 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 a ISIN code exist. 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.

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: "RestrictedFINXMax16Text" on page 2076

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 "TransactionIdentifications50" on page 1304 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1304
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1304
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1305
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1305
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	±		1305

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 **ProcessingStatus96Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**PendingCancellation** <PdgCxl>	[1..1]	±		635
Or	**Rejected** <Rjctd>	[1..1]	±		635
Or	**Repair** <Rpr>	[1..1]	±		635
Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		636
Or	**Proprietary** <Prtry>	[1..1]	±		636
Or	**Denied** <Dnd>	[1..1]	±		636
Or}	**Cancelled** <Canc>	[1..1]	±		637

22.4.3.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus51Choice" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1847
Or}	Reason <Rsn>	[1..*]			1848
	Code <Cd>	[1..1]	±		1848
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1848

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 "RejectionOrRepairStatus47Choice" 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		1818

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 <u>"RejectionOrRepairStatus46Choice" on</u> <u>page 1819</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1819
Or}	Reason *<Rsn>*	[1..*]			1819
	Code *<Cd>*	[1..1]	±		1819
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1819

22.4.3.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see <u>"AcknowledgedAcceptedStatus31Choice" on page 1907</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1907
Or}	Reason *<Rsn>*	[1..*]			1907
	Code *<Cd>*	[1..1]	±		1907
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1907

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 <u>"ProprietaryStatusAndReason7" on</u> <u>page 1862</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

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 "DeniedStatus19Choice" on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]	±		1809
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1809

22.4.3.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus20Choice" on page 1863 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1863
Or}	Reason <Rsn>	[1..*]			1863
	Code <Cd>	[1..1]	±		1863
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1864

22.4.4　TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C19 "SafekeepingAccountOrBlockChainAddress1Rule", C21 "SafekeepingAccountOrBlockChainAddress2Rule", C23 "SafekeepingAccountOrBlockChainAddress3Rule"

TransactionDetails <TxDtls> contains the following **TransactionDetails162** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwner *<AcctOwnr>*	[0..1]	±		638
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		639
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		639
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C8, C9, C11, C12, C14	639
	SettlementQuantity *<SttlmQty>*	[1..1]	±		640
	SettlementAmount *<SttlmAmt>*	[0..1]	±		641
	TradeDate *<TradDt>*	[0..1]	±		641
	SettlementDate *<SttlmDt>*	[1..1]	±		641
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C15, C16, C17, C18	642
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C15, C16, C17, C18	643
	Investor *<Invstr>*	[0..1]	±		645

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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

22.4.4.3 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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1202

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1240
Or}	DateCode <DtCd>	[1..1]	±		1241

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

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 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.028.002.10 SecuritiesSettlementTransactionAllegementNotification002V10

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 SecuritiesSettlementTransactionAllegementNotification002V10 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.

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> <SctiesSttlmTxAllgmtNtfctn>	[1..1]		C13, C33, C41, C42, C48, C49	
	TransactionIdentification <*TxId*>	[1..1]	Text		657
	SettlementTypeAndAdditionalParameters <*SttlmTpAndAddtlParams*>	[1..1]	±		657
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		657
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		657
	TradeDetails <*TradDtls*>	[1..1]		C23, C32, C47	658
	TradeIdentification <*TradId*>	[0..*]	Text		658
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		659
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[0..*]	Text		659
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		659
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		659
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		659
	TradeDate <*TradDt*>	[0..1]	±		660
	SettlementDate <*SttlmDt*>	[1..1]	±		660
	DealPrice <*DealPric*>	[0..1]	±		660
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C25	661
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		661
	TypeOfPrice <*TpOfPric*>	[0..1]	±		661
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C16, C17, C21, C22, C26	661
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C3, C31	662
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C14, C34, C36, C38, C40	665

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingDetails <*SctiesFincgDtls*>	[0..1]			666
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		667
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		667
	TerminationDate <*TermntnDt*>	[0..1]	±		667
	RateType <*RateTp*>	[0..1]	±		668
	LegalFramework <*LglFrmwk*>	[0..1]	±		668
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		668
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		668
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		669
	RepurchaseRate <*RpRate*>	[0..1]	±	C45	669
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		669
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		669
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		670
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		670
	SettlementParameters <*SttlmParams*>	[1..1]	±	C9, C44	670
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	671
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	673
	CashParties <*CshPties*>	[0..1]	±		675
	SettlementAmount <*SttlmAmt*>	[0..1]	±		675
	OtherAmounts <*OthrAmts*>	[0..1]	±		676
	OtherBusinessParties <*OthrBizPties*>	[0..1]	±	C20	676
	SupplementaryData <*SplmtryData*>	[0..*]	±	C46	677

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 DeclarationlDetails 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, DeclarationlDetails, 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.

C9 **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.

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.

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 a ISIN code exist. 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 ReceivingParty1 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.

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.

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: "RestrictedFINXMax16Text" on page 2076

23.4.2   SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters15" on page 1345 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1345
	Payment *<Pmt>*	[1..1]	CodeSet		1346
	CommonIdentification *<CmonId>*	[0..1]	Text		1346

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: "RestrictedFINXMax16Text" on page 2076

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 2073

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 **SecuritiesTradeDetails126** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[0..*]	Text		658
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		659
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[0..*]	Text		659
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		659
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		659
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		659
	TradeDate *<TradDt>*	[0..1]	±		660
	SettlementDate *<SttlmDt>*	[1..1]	±		660
	DealPrice *<DealPric>*	[0..1]	±		660
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C25	661
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		661
	TypeOfPrice *<TpOfPric>*	[0..1]	±		661

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: "RestrictedFINXMax52Text" on page 2079

23.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

23.4.5.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..*]

Definition: Identification of an account owner transaction that could potentially match with the allegement notified.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

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 2070

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1911
Or}	Proprietary *<Prtry>*	[1..1]	±		1912

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1553
Or}	Proprietary *<Prtry>*	[1..1]	±		1553

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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
"FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		1259
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1259
	RegistrationForm *<RegnForm>*	[0..1]	±		1260
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1260
	PaymentStatus *<PmtSts>*	[0..1]	±		1260
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		1260
	ClassificationType *<ClssfctnTp>*	[0..1]	±		1261
	OptionStyle *<OptnStyle>*	[0..1]	±		1261
	OptionType *<OptnTp>*	[0..1]	±		1261
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	1261
	CouponDate *<CpnDt>*	[0..1]	Date		1262
	ExpiryDate *<XpryDt>*	[0..1]	Date		1262
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		1262
	MaturityDate *<MtrtyDt>*	[0..1]	Date		1262
	IssueDate *<IsseDt>*	[0..1]	Date		1262
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		1262
	PutableDate *<PutblDt>*	[0..1]	Date		1263
	DatedDate *<DtdDt>*	[0..1]	Date		1263
	FirstPaymentDate *<FrstPmtDt>*	[0..1]	Date		1263
	PreviousFactor *<PrvsFctr>*	[0..1]	Rate		1263
	CurrentFactor *<CurFctr>*	[0..1]	Rate		1263
	NextFactor *<NxtFctr>*	[0..1]	Rate		1263
	InterestRate *<IntrstRate>*	[0..1]	Rate		1263
	YieldToMaturityRate *<YldToMtrtyRate>*	[0..1]	Rate		1263
	NextInterestRate *<NxtIntrstRate>*	[0..1]	Rate		1264
	IndexRateBasis *<IndxRateBsis>*	[0..1]	Rate		1264
	CouponAttachedNumber *<CpnAttchdNb>*	[0..1]	±		1264
	PoolNumber *<PoolNb>*	[0..1]	±		1264
	VariableRateIndicator *<VarblRateInd>*	[0..1]	Indicator		1264
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		1265

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <*MktOrIndctvPric*>	[0..1]	±		1265
	ExercisePrice <*ExrcPric*>	[0..1]	±		1265
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		1266
	ConversionPrice <*ConvsPric*>	[0..1]	±		1266
	StrikePrice <*StrkPric*>	[0..1]	±		1266
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±	C14	1266
	ContractSize <*CtrctSz*>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		1268

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
"QuantityAndAccount106" on page 1571 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <*SttlmQty*>	[1..1]	±	C14	1572
	DenominationChoice <*DnmtnChc*>	[0..1]	Text		1572
	AccountOwner <*AcctOwnr*>	[0..1]	±		1572
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1572
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1573
	CashAccount <*CshAcct*>	[0..1]	±		1573
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1573
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1574

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
SecuritiesFinancingTransactionDetails50 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		667
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		667
	TerminationDate <TermntnDt>	[0..1]	±		667
	RateType <RateTp>	[0..1]	±		668
	LegalFramework <LglFrmwk>	[0..1]	±		668
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		668
	InterestPayment <IntrstPmt>	[0..1]	Indicator		668
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		669
	RepurchaseRate <RpRate>	[0..1]	±	C45	669
	TransactionCallDelay <TxCallDely>	[0..1]	Text		669
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		669
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		670
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		670

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: "RestrictedFINXMax52Text" on page 2079

23.4.9.2 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: "RestrictedFINXMax16Text" on page 2076

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 "TerminationDate7Choice" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1239
Or}	Code <Cd>	[1..1]			1240
{Or	Code <Cd>	[1..1]	CodeSet		1240
Or}	Proprietary <Prtry>	[1..1]	±		1240

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 "RateType67Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1437
Or}	Proprietary <Prtry>	[1..1]	±		1437

23.4.9.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "LegalFramework4Choice" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1436
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 2069):

- *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 <u>"YesNoIndicator" on page 2069</u>):

• *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 <u>"RateName2" on page 1602</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]	Text		1602
	RateName *<RateNm>*	[1..1]	Text		1602

23.4.9.9 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: <u>C45 "SignRule"</u>

RepurchaseRate <RpRate> contains the following elements (see <u>"Rate2" on page 1601</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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: <u>"Exact3NumericText" on page 2071</u>

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1204

23.4.9.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 2076

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 "SettlementDetails191" on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1707
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1707
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1708
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1708
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1708
	CashClearingSystem <CshClrSys>	[0..1]	±		1708
	MarketClientSide <MktClntSd>	[0..1]	±		1709
	Registration <Regn>	[0..1]	±		1709
	RepurchaseType <RpTp>	[0..1]	±		1709
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1709
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1710

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.

23.4.11 DeliveringSettlementParties <DlvrgSttlmPties>

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 "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 elements (see "CashParties40" on page 1498 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1498
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1499
	Creditor *<Cdtr>*	[0..1]	±		1499
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1500

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 "AmountAndDirection92" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1169
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1169
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1169
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1170
	ValueDate <ValDt>	[0..1]	±		1170

23.4.15　OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts36" on page 1159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1159
	ChargesFees <ChrgsFees>	[0..1]	±		1160
	TradeAmount <TradAmt>	[0..1]	±		1160
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1160
	LocalTax <LclTax>	[0..1]	±		1160
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1161
	Other <Othr>	[0..1]	±		1161
	StampDuty <StmpDty>	[0..1]	±		1161
	TransactionTax <TxTax>	[0..1]	±		1162
	WithholdingTax <WhldgTax>	[0..1]	±		1162
	ConsumptionTax <CsmptnTax>	[0..1]	±		1162

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 elements (see "OtherParties37" on page 1496 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Investor *<Invstr>*	[0..1]	±		1497
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±		1497
	StockExchange *<StockXchg>*	[0..1]	±		1497
	TradeRegulator *<TradRgltr>*	[0..1]	±		1498
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1498

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.

23.4.17   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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.029.002.06 SecuritiesSettlementAllegementRemovalAdvice002V06

24.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegement 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 SecuritiesSettlementAllegementRemovalAdvice002V06 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> <SctiesSttlmAllgmtRmvlAdvc>	[1..1]		C17, C19, C21	
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	±		682
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		683
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		683
	AccountOwner *<AcctOwnr>*	[0..1]	±		683
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		683
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		684
	TransactionDetails *<TxDtls>*	[0..1]			684
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C12	685
	TradeDate *<TradDt>*	[0..1]	±		686
	SettlementDate *<SttlmDt>*	[1..1]	±		686
	SettlementQuantity *<SttlmQty>*	[1..1]	±		687
	SettlementAmount *<SttlmAmt>*	[0..1]	±		687
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	687
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	689
	Investor *<Invstr>*	[0..1]	±		690
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	690

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 a ISIN code exist. 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 <AcctSvcrTxId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]	Text		1321
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1321
	Payment *<Pmt>*	[1..1]	CodeSet		1322

24.4.2 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: "RestrictedFINXMax16Text" on page 2076

24.4.3 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: "RestrictedFINXMax16Text" on page 2076

24.4.4 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

24.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

24.4.6   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

24.4.7   TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtls> contains the following **TransactionDetails156** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C12	685
	TradeDate *<TradDt>*	[0..1]	±		686
	SettlementDate *<SttlmDt>*	[1..1]	±		686
	SettlementQuantity *<SttlmQty>*	[1..1]	±		687
	SettlementAmount *<SttlmAmt>*	[0..1]	±		687
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	687
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	689
	Investor *<Invstr>*	[0..1]	±		690

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

24.4.7.3 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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

24.4.7.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

24.4.7.5 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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1202

24.4.7.6 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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 <RcvgSttlmPties> contains the following elements (see "SettlementParties109" on page 1622 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			1624
	Identification *<Id>*	[1..1]			1624
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1625
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1625
	LEI *<LEI>*	[0..1]	IdentifierSet		1625
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1625
	Party1 *<Pty1>*	[0..1]	±	C15, C18	1625
	Party2 *<Pty2>*	[0..1]	±	C15, C18	1626
	Party3 *<Pty3>*	[0..1]	±	C15, C18	1627
	Party4 *<Pty4>*	[0..1]	±	C15, C18	1628
	Party5 *<Pty5>*	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

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 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.030.002.09 SecuritiesSettlementConditionsModificationRequest002V09

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 SecuritiesSettlementConditionsModificationRequest002V09 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> <SctiesSttlmCondsModReq>	[1..1]		C13, C16, C19, C20	
	AccountOwner *<AcctOwnr>*	[0..1]	±		697
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		697
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		698
	RequestDetails *<ReqDtls>*	[1..*]		C7, C9, C21	698
	Reference *<Ref>*	[1..1]	±	C12	699
	RestrictionReference *<RstrctnRef>*	[0..*]	±		700
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		700
	RetainIndicator *<RtnInd>*	[0..1]	Indicator		701
	Linkage *<Lkg>*	[0..1]	±		701
	Priority *<Prty>*	[0..1]	±		701
	OtherProcessing *<OthrPrcg>*	[0..*]	±		701
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		702
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		702
	HoldIndicator *<HldInd>*	[0..1]	±		702
	MatchingDenial *<MtchgDnl>*	[0..1]	±		703
	UnilateralSplit *<UnltrlSplt>*	[0..1]	±		703
	Linkages *<Lnkgs>*	[0..*]	±		703
	AdditionalInformation *<AddtlInf>*	[0..*]		C10, C11, C14, C17	704
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[0..1]	Text		705
	ClassificationType *<ClssfctnTp>*	[0..1]	±		705
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		705
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		705
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C2, C3, C5, C6, C8	706
	Quantity *<Qty>*	[0..1]	±	C4	707
	EffectiveDate *<FctvDt>*	[0..1]	±		707

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExpiryDate <*XpryDt*>	[0..1]	±		708
	CutOffDate <*CutOffDt*>	[0..1]	±		708
	Investor <*Invstr*>	[0..1]	±		708
	DeliveringParty1 <*DlvrgPty1*>	[0..1]	±	C15, C18	708
	ReceivingParty1 <*RcvgPty1*>	[0..1]	±	C15, C18	709
	TransactionSubjectToBuyIn <*TxSbjtToBuyIn*>	[0..1]	Indicator		710
	SupplementaryData <*SplmtryData*>	[0..*]	±	C23	710

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   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   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).

C5   ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C6   ISINPresenceRule

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

C7   ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

C8   OtherIdentificationPresenceRule

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

C9   OtherProcessingRule

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C10   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.

C11   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.

C12   ReferencePresenceRule

At least one reference must be present.

C13   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.

C14   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C15   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C16   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.

C17   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C18   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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   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.

This constraint is defined at the MessageDefinition level.

C21 SettlementConditionModificationApplicabilityRule

All settlement condition modification request types do not apply to all account servicers.

C22 ShortLongNumberRule

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

C23 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.

C24 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 "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

25.4.3 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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

25.4.4 RequestDetails <ReqDtls>

Presence: [1..*]

Definition: Details of the request.

Impacted by: C7 "ModificationRequestPresenceRule", C9 "OtherProcessingRule", C21 "SettlementConditionModificationApplicabilityRule"

RequestDetails <ReqDtls> contains the following **RequestDetails29** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	±	C12	699
	RestrictionReference *<RstrctnRef>*	[0..*]	±		700
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		700
	RetainIndicator *<RtnInd>*	[0..1]	Indicator		701
	Linkage *<Lkg>*	[0..1]	±		701
	Priority *<Prty>*	[0..1]	±		701
	OtherProcessing *<OthrPrcg>*	[0..*]	±		701
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		702
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		702
	HoldIndicator *<HldInd>*	[0..1]	±		702
	MatchingDenial *<MtchgDnl>*	[0..1]	±		703
	UnilateralSplit *<UnltrlSplt>*	[0..1]	±		703
	Linkages *<Lnkgs>*	[0..*]	±		703

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: C12 "ReferencePresenceRule"

Reference <Ref> contains the following elements (see "References28" on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1300
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1300
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1300
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1301
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1301
	PoolIdentification <PoolId>	[0..1]	Text		1301
	CommonIdentification <CmonId>	[0..1]	Text		1301
	TradeIdentification <TradId>	[0..1]	Text		1301

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 "RestrictionIdentification2" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1406
	Identification <Id>	[1..1]	Text		1407

25.4.4.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing11Choice" on page 1453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1453
Or}	Proprietary <*Prtry*>	[1..1]	±		1454

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 2069):

- *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 "LinkageType4Choice" on page 1447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1447
Or}	Proprietary <*Prtry*>	[1..1]	±		1448

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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Numeric <*Nmrc*>	[1..1]	Text		1433
Or}	Proprietary <*Prtry*>	[1..1]	±		1433

25.4.4.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

25.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

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 "HoldIndicator7" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1464
	Reason <Rsn>	[0..*]	±		1464

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 "MatchingDenied4Choice" on page 1894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1894
Or}	Proprietary <Prtry>	[1..1]	±		1894

25.4.4.12 UnilateralSplit <UnltrlSplt>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrlSplt> contains one of the following elements (see "UnilateralSplit4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

25.4.4.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see "Linkages66" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C24	1374
	MessageNumber <MsgNb>	[0..1]	±	C22	1375
	Reference <Ref>	[1..1]	±		1375
	ReferenceOwner <RefOwnr>	[0..1]	±		1376

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: C10 "PartyRule", C11 "QuantityRule", C14 "SafekeepingAccountOrBlockChainAddress1Rule", C17 "SafekeepingAccountOrBlockChainAddress2Rule"

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation28** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[0..1]	Text		705
	ClassificationType *<ClssfctnTp>*	[0..1]	±		705
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		705
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		705
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C2, C3, C5, C6, C8	706
	Quantity *<Qty>*	[0..1]	±	C4	707
	EffectiveDate *<FctvDt>*	[0..1]	±		707
	ExpiryDate *<XpryDt>*	[0..1]	±		708
	CutOffDate *<CutOffDt>*	[0..1]	±		708
	Investor *<Invstr>*	[0..1]	±		708
	DeliveringParty1 *<DlvrgPty1>*	[0..1]	±	C15, C18	708
	ReceivingParty1 *<RcvgPty1>*	[0..1]	±	C15, C18	709
	TransactionSubjectToBuyIn *<TxSbjtToBuyIn>*	[0..1]	Indicator		710

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: "RestrictedFINXMax16Text" on page 2076

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 "ClassificationType33Choice" on page 1468 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <*ClssfctnFinInstrm*>	[1..1]	IdentifierSet		1468
Or}	AlternateClassification <*AltrnClssfctn*>	[1..1]	±		1468

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

25.4.5.4 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

25.4.5.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of the financial instrument to which the modification request applied.

Impacted by: C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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: C4 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

25.4.5.11 DeliveringParty1 <DlvrgPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

Impacted by: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

DeliveringParty1 <DlvrgPty1> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1484
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1485
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485

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: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

ReceivingParty1 <RcvgPty1> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1484
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1485
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485

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 2069):

• *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: C23 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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.031.002.09 SecuritiesSettlementConditionModificationStatusAdvice002V09

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 SecuritiesSettlementConditionModificationStatusAdvice002V09 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. RequestReference

    Identification of the SecuritiesSettlementConditionsModificationRequest.

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. 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	
	RequestReference *<ReqRef>*	[1..1]	Text		715
	AccountOwner *<AcctOwnr>*	[0..1]	±		715
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		715
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		715
	RequestDetails *<ReqDtls>*	[0..1]		C3, C4, C8	716
	Reference *<Ref>*	[1..1]	±	C5	717
	RestrictionReference *<RstrctnRef>*	[0..*]	±		717
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		718
	RetainIndicator *<RtnInd>*	[0..1]	Indicator		718
	Linkage *<Lkg>*	[0..1]	±		718
	Priority *<Prty>*	[0..1]	±		718
	OtherProcessing *<OthrPrcg>*	[0..*]	±		719
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		719
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		719
	HoldIndicator *<HldInd>*	[0..1]	±		720
	MatchingDenial *<MtchgDnl>*	[0..1]	±		720
	UnilateralSplit *<UnltrlSplt>*	[0..1]	±		720
	Linkages *<Lnkgs>*	[0..*]	±		720
	ProcessingStatus *<PrcgSts>*	[1..1]			721
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		721
Or	**Rejected** *<Rjctd>*	[1..1]	±		721
Or	**Completed** *<Cmpltd>*	[1..1]	±	C1	722
Or	**Denied** *<Dnd>*	[1..1]	±		722
Or	**Pending** *<Pdg>*	[1..1]	±		722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		723
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	723

26.3   Constraints

C1   AdditionalReasonInforrmationRule

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: "RestrictedFINXMax16Text" on page 2076

26.4.2   AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

26.4.4   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

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 **RequestDetails29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±	C5	717
	RestrictionReference <RstrctnRef>	[0..*]	±		717
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		718
	RetainIndicator <RtnInd>	[0..1]	Indicator		718
	Linkage <Lkg>	[0..1]	±		718
	Priority <Prty>	[0..1]	±		718
	OtherProcessing <OthrPrcg>	[0..*]	±		719
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		719
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		719
	HoldIndicator <HldInd>	[0..1]	±		720
	MatchingDenial <MtchgDnl>	[0..1]	±		720
	UnilateralSplit <UnltrlSplt>	[0..1]	±		720
	Linkages <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.

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 "References28" on page 1299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[0..1]	Text		1300
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1300
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1300
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1301
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1301
	PoolIdentification *<PoolId>*	[0..1]	Text		1301
	CommonIdentification *<CmonId>*	[0..1]	Text		1301
	TradeIdentification *<TradId>*	[0..1]	Text		1301

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 "RestrictionIdentification2" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1406
	Identification <Id>	[1..1]	Text		1407

26.4.5.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing11Choice" on page 1453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1454

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 2069):

- *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 "LinkageType4Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1448

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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1433
Or}	Proprietary <Prtry>	[1..1]	±		1433

26.4.5.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

26.4.5.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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 <u>"SecuritiesRTGS5Choice" on page 1432</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

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 <u>"HoldIndicator7" on page 1464</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1464
	Reason <Rsn>	[0..*]	±		1464

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 <u>"MatchingDenied4Choice" on page 1894</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1894
Or}	Proprietary <Prtry>	[1..1]	±		1894

26.4.5.12 UnilateralSplit <UnltrlSplt>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrlSplt> contains one of the following elements (see <u>"UnilateralSplit4Choice" on page 1446</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

26.4.5.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see "Linkages66" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <*PrcgPos*>	[0..1]	±	C24	1374
	MessageNumber <*MsgNb*>	[0..1]	±	C22	1375
	Reference <*Ref*>	[1..1]	±		1375
	ReferenceOwner <*RefOwnr*>	[0..1]	±		1376

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 **ProcessingStatus91Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		721
Or	**Rejected** <*Rjctd*>	[1..1]	±		721
Or	**Completed** <*Cmpltd*>	[1..1]	±	C1	722
Or	**Denied** <*Dnd*>	[1..1]	±		722
Or	**Pending** <*Pdg*>	[1..1]	±		722
Or}	**Proprietary** <*Prtry*>	[1..1]	±		723

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 "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1908
Or}	Reason <*Rsn*>	[1..*]			1908
	Code <*Cd*>	[1..1]	±		1908
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1908

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 "RejectionOrRepairStatus46Choice" on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1819
Or}	Reason <Rsn>	[1..*]			1819
	Code <Cd>	[1..1]	±		1819
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1819

26.4.6.3 Completed <Cmpltd>

Presence: [1..1]

Definition: Modification request was completed.

Impacted by: C1 "AdditionalReasonInforrmationRule"

Completed <Cmpltd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1846
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 "DeniedStatus19Choice" on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]	±		1809
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1809

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 "PendingStatus46Choice" on page 1850 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1851
Or}	Reason <*Rsn*>	[1..*]			1851
	Code <*Cd*>	[1..1]	±		1851
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1851

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

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 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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.032.002.11 SecuritiesSettlementTransactionGenerationNotification002V11

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 SecuritiesSettlementTransactionGenerationNotification002V11 MessageDefinition is composed of 18 MessageBuildingBlocks:

A. TransactionIdentificationDetails

Provides transaction type and identification information.

B. NumberCounts

Count of the number of transactions linked.

C. Linkages

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

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. 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> <SctiesSttlmTxGnrtnNtfctn>	[1..1]		C6, C20, C21, C24, C52, C65	
	TransactionIdentificationDetails *<TxIdDtls>*	[1..1]	±	C41	737
	NumberCounts *<NbCounts>*	[0..1]	±	C22	738
	Linkages *<Lnkgs>*	[0..*]	±	C39	738
	TradeDetails *<TradDtls>*	[1..1]		C3, C19, C33, C38, C50, C73, C72	739
	TradeIdentification *<TradId>*	[0..*]	Text		742
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		742
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		742
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		742
	TradeDate *<TradDt>*	[0..1]	±		742
	SettlementDate *<SttlmDt>*	[1..1]	±		743
	LateDeliveryDate *<LateDlvryDt>*	[0..1]	±		743
	AcknowledgedStatusTimeStamp *<AckdStsTmStmp>*	[0..1]	DateTime		743
	MatchedStatusTimeStamp *<MtchdStsTmStmp>*	[0..1]	DateTime		743
	DealPrice *<DealPric>*	[0..1]	±		744
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C42	744
	OpeningClosing *<OpngClsg>*	[0..1]	±		744
	Reporting *<Rptg>*	[0..*]	±		744
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		745
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		745
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		745
	TypeOfPrice *<TpOfPric>*	[0..1]	±		745
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		746
	MatchingStatus *<MtchgSts>*	[0..1]	±		746
	AffirmationStatus *<AffirmSts>*	[0..1]	±		746

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		746
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		747
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C27, C28, C35, C36, C43	747
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C49	748
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..*]	±	C25, C53, C57, C61, C63, C64	750
	SettlementParameters <*SttlmParams*>	[1..1]	±	C13, C30, C67, C68	752
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C12, C26, C44, C45, C46, C47, C66	755
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C12, C26, C44, C45, C46, C47, C66	756
	CashParties <*CshPties*>	[0..1]	±		758
	SettlementAmount <*SttlmAmt*>	[0..1]	±		759
	OtherAmounts <*OthrAmts*>	[0..1]	±		759
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C34, C51	760
	Investor <*Invstr*>	[0..*]	±	C32, C55, C59	761
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C56, C60	762
	StockExchange <*StockXchg*>	[0..1]	±		763
	TradeRegulator <*TradRgltr*>	[0..1]	±		763
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C56, C60	763

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Broker <*Brkr*>	[0..1]	±	C56, C60	764
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		765
	GeneratedReason <*GnrtdRsn*>	[0..*]	±		766
	StatusAndReason <*StsAndRsn*>	[0..1]		C69	766
	ProcessingStatus <*PrcgSts*>	[0..1]	±		766
	InferredMatchingStatus <*IfrrdMtchgSts*>	[0..1]	±		767
	MatchingStatus <*MtchgSts*>	[0..1]	±		767
	SettlementStatus <*SttlmSts*>	[0..1]	±	C48	768
	SupplementaryData <*SplmtryData*>	[0..*]	±	C71	768

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 used, then the instruction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditionalReasonInforrmationRule

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.

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.

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 CurrencyAmount

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

Note: The decimal separator is a dot.

C18 CurrencyAmount

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

Note: The decimal separator is a dot.

C19 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.

C20 CurrencyToBuyRule

If CurrencytoBuy is used, then the instruction 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.

C21 CurrencyToSellRule

If CurrencytoSell is used, then the instruction 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.

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 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement
instruction, then the CurrentInstructionNumber must be specified.

C24 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'
Following Must be True
    /DeliveringSettlementParties/Depository Must be present
 And    /DeliveringSettlementParties/Party1 Must be present
```

This constraint is defined at the MessageDefinition level.

C25 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.

C26 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.

C27   DescriptionPresenceRule

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

C28   DescriptionUsageRule

Description must be used alone as the last resort.

C29   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).

C30   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.

C31   IBAN

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

C32   IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C33   InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C34   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.

C35   ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C36   ISINPresenceRule

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

C37   ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C38   LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trades that result 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.

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   NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C42   NumberRule

If Number is negative, then Sign must be present.

C43   OtherIdentificationPresenceRule

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

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   PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C49   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.

C50   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.

C51   **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C52   **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'
Following Must be True
     /ReceivingSettlementParties/Depository Must be present
 And    /ReceivingSettlementParties/Party1 Must be present
```

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/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.

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   SettlementAmountRule

If the instruction is against payment, 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.

C66   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.

C67   SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C68   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 BloclTrade 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.

C69 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).

C70 ShortLongNumberRule

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

C71 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.

C72 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.

C73   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.

C74   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 <TxIdDtls>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C41 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtls> contains the following elements (see "SettlementTypeAndIdentification28" on page 1310 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1310
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1311
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1311
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1311
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1311
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1311
	Payment *<Pmt>*	[1..1]	CodeSet		1311
	CommonIdentification *<CmonId>*	[0..1]	Text		1312
	PoolIdentification *<PoolId>*	[0..1]	Text		1312
	CorporateActionEventIdentification *<CorpActnEvtId>*	[0..1]	Text		1312

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: C22 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount2Choice" on page 1366 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1366
Or}	TotalNumber *<TtlNb>*	[1..1]		C21, C9	1367
	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1367
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		1367

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: C39 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages68" on page 1371 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±	C87	1372
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1372
	Reference *<Ref>*	[1..1]	±		1373
	LinkedQuantity *<LkdQty>*	[0..1]	±		1373
	ReferenceOwner *<RefOwnr>*	[0..1]	±		1374

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", C19 "CurrencyToBuyOrSellRule", C33 "InvestorCapacityRule", C38 "LateDeliveryDateRule", C50 "PlaceOfTradeRule", C73 "TradeDateTimeUTCRule", C72 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails130** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		742
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		742
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		742
	PlaceOfClearing <PlcOfClr>	[0..1]	±		742
	TradeDate <TradDt>	[0..1]	±		742
	SettlementDate <SttlmDt>	[1..1]	±		743
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		743
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		743
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		743
	DealPrice <DealPric>	[0..1]	±		744
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C42	744
	OpeningClosing <OpngClsg>	[0..1]	±		744
	Reporting <Rptg>	[0..*]	±		744
	TradeTransactionCondition <TradTxCond>	[0..*]	±		745
	InvestorCapacity <InvstrCpcty>	[0..1]	±		745
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		745
	TypeOfPrice <TpOfPric>	[0..1]	±		745
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		746
	MatchingStatus <MtchgSts>	[0..1]	±		746
	AffirmationStatus <AffirmSts>	[0..1]	±		746
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		746
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		747

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 trades that result 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.

- **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.

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: "RestrictedFINXMax52Text" on page 2079

27.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1242
Or}	DateCode *<DtCd>*	[1..1]	±		1242

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

27.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 2067

27.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "ISODateTime" on page 2067

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 "Price11" on page 1540 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1540
{Or	Yielded <*Yldd*>	[1..1]	Indicator		1540
Or}	ValueType <*ValTp*>	[1..1]	CodeSet		1541
	Value <*Val*>	[1..1]	±		1541

27.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C42 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1435
Or}	Proprietary <*Prtry*>	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1911
Or}	Proprietary <Prtry>	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1553
Or}	Proprietary *<Prtry>*	[1..1]	±		1553

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 1336 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy *<CcyToBuy>*	[1..1]	CodeSet	C1	1336
Or}	CurrencyToSell *<CcyToSell>*	[1..1]	CodeSet	C1	1336

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 "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1902
Or}	Proprietary *<Prtry>*	[1..1]	±		1902

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 "AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1897
Or}	Proprietary *<Prtry>*	[1..1]	±		1897

27.4.4.21 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: "RestrictedFINXMax350Text" on page 2078

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: C27 "DescriptionPresenceRule", C28 "DescriptionUsageRule", C35 "ISINGuideline", C36 "ISINPresenceRule", C43 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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", C49 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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: C25 "DenominationRule", C53 "SafekeepingAccountOrBlockChainAddress1Rule", C57
"SafekeepingAccountOrBlockChainAddress2Rule", C61
"SafekeepingAccountOrBlockChainAddress3Rule", C63 "SafekeepingPlaceGuideline", C64
"SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see
"QuantityAndAccount104" on page 1577 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <*SttlmQty*>	[1..1]	±		1578
	DenominationChoice <*DnmtnChc*>	[0..1]	Text		1579
	AccountOwner <*AcctOwnr*>	[0..1]	±		1579
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1579
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1579
	CashAccount <*CshAcct*>	[0..1]	±		1580
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1580
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1580

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/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.

- **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.

27.4.8   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", C30 "FXStandingInstructionPresenceRule", C67
"SettlementDetailsRule", C68 "SettlementParametersGuideline"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails212" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1645
	Priority <Prty>	[0..1]	±		1645
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1645
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1645
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1646
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1646
	BlockTrade <BlckTrad>	[0..1]	±		1646
	CCPEligibility <CCPElgblty>	[0..1]	±		1647
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1647
	CashClearingSystem <CshClrSys>	[0..1]	±		1647
	ExposureType <XpsrTp>	[0..1]	±		1647
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1648
	MarketClientSide <MktClntSd>	[0..1]	±		1648
	NettingEligibility <NetgElgblty>	[0..1]	±		1648
	Registration <Regn>	[0..1]	±		1648
	RepurchaseType <RpTp>	[0..1]	±		1649
	LegalRestrictions <LglRstrctns>	[0..1]	±		1649
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1649
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1649
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1650
	TaxCapacity <TaxCpcty>	[0..1]	±		1650
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1650
	Tracking <Trckg>	[0..1]	±		1650
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1651
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1651
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1651
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1651
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1652
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1652
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1652

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 BloclTrade 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.

27.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C12 "BookTransferGuideline", C26 "DepositoryGuideline", C44 "Party2PresenceRule", C45 "Party3PresenceRule", C46 "Party4PresenceRule", C47 "Party5PresenceRule", C66 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

27.4.10   ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C12 "BookTransferGuideline", C26 "DepositoryGuideline", C44 "Party2PresenceRule", C45 "Party3PresenceRule", C46 "Party4PresenceRule", C47 "Party5PresenceRule", C66 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "CashParties38" on page 1500 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Debtor <*Dbtr*>	[0..1]	±		1501
	DebtorAgent <*DbtrAgt*>	[0..1]	±		1501
	Creditor <*Cdtr*>	[0..1]	±		1502
	CreditorAgent <*CdtrAgt*>	[0..1]	±		1502
	Intermediary <*Intrmy*>	[0..1]	±		1503

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 "AmountAndDirection96" on page 1165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1166
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1166
	BrokerageAmountIndicator <BrkrgAmtInd>	[0..1]	Indicator		1166
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1166
	Amount <Amt>	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1168
	ValueDate <ValDt>	[0..1]	±		1168

27.4.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1181
	ChargesFees <ChrgsFees>	[0..1]	±		1182
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1182
	TradeAmount <TradAmt>	[0..1]	±		1182
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1183
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1183
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1183
	LocalTax <LclTax>	[0..1]	±		1184
	LocalTaxCountrySpecific <LclTaxCtrySpcfc>	[0..1]	±		1184
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1184
	Margin <Mrgn>	[0..1]	±		1185
	Other <Othr>	[0..1]	±		1185
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1185
	ShippingAmount <ShppgAmt>	[0..1]	±		1186
	SpecialConcession <SpclCncssn>	[0..1]	±		1186
	StampDuty <StmpDty>	[0..1]	±		1186
	StockExchangeTax <StockXchgTax>	[0..1]	±		1187
	TransferTax <TrfTax>	[0..1]	±		1187
	TransactionTax <TxTax>	[0..1]	±		1187
	ValueAddedTax <ValAddedTax>	[0..1]	±		1188
	WithholdingTax <WhldgTax>	[0..1]	±		1188
	NetGainLoss <NetGnLoss>	[0..1]	±		1188
	ConsumptionTax <CsmptnTax>	[0..1]	±		1189
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1189
	ResearchFee <RsrchFee>	[0..1]	±		1189

27.4.14   OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C34 "InvestorCountryCodeRule", C51 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32, C55, C59	761
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C56, C60	762
	StockExchange <StockXchg>	[0..1]	±		763
	TradeRegulator <TradRgltr>	[0..1]	±		763
	TripartyAgent <TrptyAgt>	[0..1]	±	C56, C60	763
	Broker <Brkr>	[0..1]	±	C56, C60	764

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: C32 "IdentificationNationalityOfInvestorRule", C55 "SafekeepingAccountOrBlockChainAddress1Rule", C59 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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: C56 "SafekeepingAccountOrBlockChainAddress1Rule", C60 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1504
	LEI <LEI>	[0..1]	IdentifierSet		1504
	AlternateIdentification <AltrnId>	[0..1]	±		1504
	ProcessingIdentification <PrcgId>	[0..1]	Text		1505
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1504
	LEI <LEI>	[0..1]	IdentifierSet		1504
	AlternateIdentification <AltrnId>	[0..1]	±		1504
	ProcessingIdentification <PrcgId>	[0..1]	Text		1505
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1505

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: C56 "SafekeepingAccountOrBlockChainAddress1Rule", C60 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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: C56 "SafekeepingAccountOrBlockChainAddress1Rule", C60 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnld>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

27.4.16 GeneratedReason <GnrtdRsn>

Presence: [0..*]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains the following elements (see "GeneratedReason6" on page 1893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1893
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1894

27.4.17 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and reason of the transaction.

Impacted by: C69 "SettlementStatusAndMatchedRule"

StatusAndReason <StsAndRsn> contains the following **StatusAndReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..1]	±		766
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		767
	MatchingStatus <MtchgSts>	[0..1]	±		767
	SettlementStatus <SttlmSts>	[0..1]	±	C48	768

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 "ProcessingStatus62Choice" on page 1894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1895
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1895
Or	Repair <Rpr>	[1..1]	±		1895
Or	PendingCancellation <PdgCxl>	[1..1]	±		1896
Or	Proprietary <Prtry>	[1..1]	±		1896
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	1896

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 allegement. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1900
Or	Unmatched <Umtchd>	[1..1]			1900
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1901
Or}	Reason <Rsn>	[1..*]			1901
	Code <Cd>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901
Or}	Proprietary <Prtry>	[1..1]	±		1902

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 "MatchingStatus32Choice" on page 1900 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Matched <*Mtchd*>	[1..1]	±	C1	1900
Or	Unmatched <*Umtchd*>	[1..1]			1900
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1901
Or}	Reason <*Rsn*>	[1..*]			1901
	Code <*Cd*>	[1..1]	±		1901
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1901
Or}	Proprietary <*Prtry*>	[1..1]	±		1902

27.4.17.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: C48 "PendingToFailingRule"

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus22Choice" on page 1887 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Pending <*Pdg*>	[1..1]	±		1887
Or	Failing <*Flng*>	[1..1]			1887
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1888
Or}	Reason <*Rsn*>	[1..*]			1888
	Code <*Cd*>	[1..1]	±		1888
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1888
Or}	Proprietary <*Prtry*>	[1..1]	±		1889

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: C71 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1474
	Envelope <*Envlp*>	[1..1]	(External Schema)		1475

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.033.002.11 SecuritiesFinancingInstruction002V11

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 SecuritiesFinancingInstruction002V11 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> <SctiesFincgInstr>	[1..1]		C11, C12, C22, C23, C47, C48, C62, C63, C64, C61	
	TransactionIdentification <*TxId*>	[1..1]	Text		785
	TransactionTypeAndAdditionalParameters <*TxTpAndAddtlParams*>	[1..1]	±		785
	NumberCounts <*NbCounts*>	[0..1]	±	C20	786
	Linkages <*Lnkgs*>	[0..*]	±	C36	786
	TradeDetails <*TradDtls*>	[1..1]		C3, C19, C32, C45, C70	787
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		789
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		789
	TradeDate <*TradDt*>	[0..1]	±		790
	OpeningSettlementDate <*OpngSttlmDt*>	[1..1]	±		790
	DealPrice <*DealPric*>	[0..1]	±		790
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C38	791
	Reporting <*Rptg*>	[0..*]	±		791
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		791
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		792
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		792
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		792
	AffirmationStatus <*AffirmSts*>	[0..1]	±		792
	MatchingStatus <*MtchgSts*>	[0..1]	±		793
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		793
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		793
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C26, C27, C34,	793

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
				C35, C39	
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C44	794
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C24, C49, C53, C57, C59, C60	797
	SecuritiesFinancingDetails <*SctiesFincgDtls*>	[1..1]			799
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		801
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		801
	TerminationDate <*TermntnDt*>	[0..1]	±		801
	RateChangeDate <*RateChngDt*>	[0..1]	±		801
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±		801
	CommissionCalculationDate <*ComssnClctnDt*>	[0..1]	±		802
	RateType <*RateTp*>	[0..1]	±		802
	Revaluation <*Rvaltn*>	[0..1]	±		802
	LegalFramework <*LglFrmwk*>	[0..1]	±		802
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		803
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		803
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		803
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		803
	RepurchaseRate <*RpRate*>	[0..1]	±	C68	804
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C68	804
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C68	804
	ChargesRate <*ChrgsRate*>	[0..1]	±	C68	805
	PricingRate <*PricgRate*>	[0..1]	±		805
	Spread <*Sprd*>	[0..1]	±	C68	805
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		806
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		806
	DealAmount <*DealAmt*>	[0..1]	±		806
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		806
	ForfeitAmount <*FrftAmt*>	[0..1]	±		807
	PremiumAmount <*PrmAmt*>	[0..1]	±		807

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TerminationAmountPerPieceOfCollateral <*TermntnAmtPerPcOfColl*>	[0..1]	±		807
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		807
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		808
	SettlementParameters <*SttlmParams*>	[0..1]		C13, C29, C66	808
	HoldIndicator <*HldInd*>	[0..1]	Indicator		810
	Priority <*Prty*>	[0..1]	±		810
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		810
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		810
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		810
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		811
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		811
	CashClearingSystem <*CshClrSys*>	[0..1]	±		811
	TaxCapacity <*TaxCpcty*>	[0..1]	±		812
	MarketClientSide <*MktClntSd*>	[0..1]	±		812
	FXStandingInstruction <*FxStgInstr*>	[0..1]	±		812
	BlockTrade <*BlckTrad*>	[0..1]	±		812
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		813
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		813
	NettingEligibility <*NetgElgblty*>	[0..1]	±		813
	CCPEligibility <*CCPElgblty*>	[0..1]	±		813
	Tracking <*Trckg*>	[0..1]	±		814
	AutomaticBorrowing <*AutomtcBrrwg*>	[0..1]	±		814
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	CodeSet		814
	EligibleForCollateral <*ElgblForColl*>	[0..1]	Indicator		815
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C71	815
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		816
	Counterparty <*CtrPty*>	[1..1]	±		816
	Vendor <*Vndr*>	[0..1]	±		816
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C25, C40, C41,	816

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
				C42, C43, C65	
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	818
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	820
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	822
	CashParties <*CshPties*>	[0..1]	±		824
	OpeningSettlementAmount <*OpngSttlmAmt*>	[0..1]	±		825
	OtherAmounts <*OthrAmts*>	[0..1]	±		825
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C33, C46	826
	Investor <*Invstr*>	[0..*]	±	C31, C51, C55	827
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C52, C56	828
	StockExchange <*StockXchg*>	[0..1]	±		829
	TradeRegulator <*TradRgltr*>	[0..1]	±		829
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C52, C56	829
	Broker <*Brkr*>	[0..1]	±	C52, C56	830
	SupplementaryData <*SplmtryData*>	[0..*]	±	C69	831

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 DeclarationlDetails 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, DeclarationlDetails, 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.

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.

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 CurrencyAmount

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

Note: The decimal separator is a dot.

C18 CurrencyAmount

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

Note: The decimal separator is a dot.

C19 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.

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   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.

C23   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.

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.

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 be absent.

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 a ISIN code exist. 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   **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.

C37   **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.

C38   **NumberRule**

If Number is negative, then Sign must be present.

C39   **OtherIdentificationPresenceRule**

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

C40   **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

C41   Party3PresenceRule

If Party3 is present, then Party2 must be present.

C42   Party4PresenceRule

If Party4 is present, then Party3 must be present.

C43   Party5PresenceRule

If Party5 is present, then Party4 must be present.

C44   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.

C45   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.

C46   QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C47   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.

C48   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.

C49   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C50   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C51   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C52   SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C53   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C54   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C55   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C56   SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C57   SafekeepingAccountOrBlockChainAddress3Rule

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

C58   SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C59   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.

C60   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.

C61 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.

This constraint is defined at the MessageDefinition level.

C62 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.

C63 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.

C64 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.

C65 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.

C66 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C67 ShortLongNumberRule

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

C68 SignRule

When Sign is present, rate must not be zero.

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 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.

C71 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

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.

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: "RestrictedFINXMax16Text" on page 2076

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 "TransactionTypeAndAdditionalParameters18" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1298
	Payment <Pmt>	[1..1]	CodeSet		1299
	CommonIdentification <CmonId>	[0..1]	Text		1299
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1299

28.4.3 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 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1366
Or}	TotalNumber <TtlNb>	[1..1]		C21, C9	1367
	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1367
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1367

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: C36 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages65" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1377
	MessageNumber <MsgNb>	[0..1]	±	C6	1377
	Reference <Ref>	[1..1]	±		1378
	LinkedQuantity <LkdQty>	[0..1]	±		1378
	ReferenceOwner <RefOwnr>	[0..1]	±		1378

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", C19 "CurrencyToBuyOrSellRule", C32 "InvestorCapacityRule", C45 "PlaceOfTradeRule", C70 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails125** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		789
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		789
	TradeDate <*TradDt*>	[0..1]	±		790
	OpeningSettlementDate <*OpngSttlmDt*>	[1..1]	±		790
	DealPrice <*DealPric*>	[0..1]	±		790
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C38	791
	Reporting <*Rptg*>	[0..*]	±		791
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		791
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		792
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		792
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		792
	AffirmationStatus <*AffirmSts*>	[0..1]	±		792
	MatchingStatus <*MtchgSts*>	[0..1]	±		793
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		793
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		793

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet	C1	1237
	LEI <*LEI*>	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1243
Or}	DateCode <*DtCd*>	[1..1]			1243
{Or	Code <*Cd*>	[1..1]	CodeSet		1243
Or}	Proprietary <*Prtry*>	[1..1]	±		1243

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

28.4.5.6 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 2070

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1911
Or}	Proprietary <Prtry>	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1434

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 1336 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy *<CcyToBuy>*	[1..1]	CodeSet	C1	1336
Or}	CurrencyToSell *<CcyToSell>*	[1..1]	CodeSet	C1	1336

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
"AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1897
Or}	Proprietary <*Prtry*>	[1..1]	±		1897

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 "MatchingStatus28Choice"
on page 1902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1902
Or}	Proprietary <*Prtry*>	[1..1]	±		1902

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: "RestrictedFINXMax350Text" on page 2078

28.4.5.15 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: C26 "DescriptionPresenceRule", C27 "DescriptionUsageRule", C34 "ISINGuideline", C35
"ISINPresenceRule", C39 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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: <u>C4 "AdditionalDetailsRule"</u>, <u>C44 "PlaceOfListingRule"</u>

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <*MktOrIndctvPric*>	[0..1]	±		1265
	ExercisePrice <*ExrcPric*>	[0..1]	±		1265
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		1266
	ConversionPrice <*ConvsPric*>	[0..1]	±		1266
	StrikePrice <*StrkPric*>	[0..1]	±		1266
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±	C14	1266
	ContractSize <*CtrctSz*>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		1268

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: C24 "DenominationRule", C49 "SafekeepingAccountOrBlockChainAddress1Rule", C53 "SafekeepingAccountOrBlockChainAddress2Rule", C57 "SafekeepingAccountOrBlockChainAddress3Rule", C59 "SafekeepingPlaceGuideline", C60 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount104" on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1578
	DenominationChoice <DnmtnChc>	[0..1]	Text		1579
	AccountOwner <AcctOwnr>	[0..1]	±		1579
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1579
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1579
	CashAccount <CshAcct>	[0..1]	±		1580
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1580
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1580

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/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.

- **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.

28.4.9   SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [1..1]

Definition: Details for the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails46 elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		801
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		801
	TerminationDate <*TermntnDt*>	[0..1]	±		801
	RateChangeDate <*RateChngDt*>	[0..1]	±		801
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±		801
	CommissionCalculationDate <*ComssnClctnDt*>	[0..1]	±		802
	RateType <*RateTp*>	[0..1]	±		802
	Revaluation <*Rvaltn*>	[0..1]	±		802
	LegalFramework <*LglFrmwk*>	[0..1]	±		802
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		803
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		803
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		803
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		803
	RepurchaseRate <*RpRate*>	[0..1]	±	C68	804
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C68	804
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C68	804
	ChargesRate <*ChrgsRate*>	[0..1]	±	C68	805
	PricingRate <*PricgRate*>	[0..1]	±		805
	Spread <*Sprd*>	[0..1]	±	C68	805
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		806
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		806
	DealAmount <*DealAmt*>	[0..1]	±		806
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		806
	ForfeitAmount <*FrftAmt*>	[0..1]	±		807
	PremiumAmount <*PrmAmt*>	[0..1]	±		807
	TerminationAmountPerPieceOfCollateral <*TermntnAmtPerPcOfColl*>	[0..1]	±		807
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		807
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		808

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: "RestrictedFINXMax52Text" on page 2079

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: "RestrictedFINXMax16Text" on page 2076

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 "TerminationDate7Choice" on page 1239 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1239
Or}	Code <*Cd*>	[1..1]			1240
{Or	Code <*Cd*>	[1..1]	CodeSet		1240
Or}	Proprietary <*Prtry*>	[1..1]	±		1240

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 "RateType67Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1437
Or}	Proprietary <Prtry>	[1..1]	±		1437

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 "RevaluationIndicator4Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

28.4.9.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "LegalFramework4Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1436
Or}	Proprietary *<Prtry>*	[1..1]	±		1436

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 "InterestComputationMethodFormat5Choice" on page 1468 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1469
Or}	Proprietary *<Prtry>*	[1..1]	±		1472

28.4.9.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Specifies 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 2069):

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

28.4.9.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Specifies 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 2069):

- *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 "RateName2" on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1602
	RateName <RateNm>	[1..1]	Text		1602

28.4.9.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: C68 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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: C68 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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: C68 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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: C68 "SignRule"

ChargesRate <ChrgsRate> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 "RateOrName2Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1475
Or}	RateName <RateNm>	[1..1]	±		1475

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: C68 "SignRule"

Spread <Sprd> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 2071

28.4.9.21 TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: "Exact3NumericText" on page 2071

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1204

28.4.9.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 2076

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", C29 "FXStandingInstructionPresenceRule", C66 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails152** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		810
	Priority <Prty>	[0..1]	±		810
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		810
	SettlingCapacity <SttlgCpcty>	[0..1]	±		810
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		810
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		811
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		811
	CashClearingSystem <CshClrSys>	[0..1]	±		811
	TaxCapacity <TaxCpcty>	[0..1]	±		812
	MarketClientSide <MktClntSd>	[0..1]	±		812
	FXStandingInstruction <FxStgInstr>	[0..1]	±		812
	BlockTrade <BlckTrad>	[0..1]	±		812
	LegalRestrictions <LglRstrctns>	[0..1]	±		813
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		813
	NettingEligibility <NetgElgblty>	[0..1]	±		813
	CCPEligibility <CCPElgblty>	[0..1]	±		813
	Tracking <Trckg>	[0..1]	±		814
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		814
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		814
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		815

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 2069):

• *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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Numeric *<Nmrc>*	[1..1]	Text		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1433

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 "SettlementTransactionCondition22Choice" on page 1913 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1913
Or}	Proprietary *<Prtry>*	[1..1]	±		1915

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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

28.4.10.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

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 "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

28.4.10.10 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

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 "FXStandingInstruction5Choice" on page 1462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

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 "Restriction6Choice" 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]	±		1458

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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

28.4.10.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1462
Or}	Proprietary *<Prtry>*	[1..1]	±		1462

28.4.10.16 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

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 "Tracking5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

28.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

28.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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 2069):

- *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: C71 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		816
	Counterparty *<CtrPty>*	[1..1]	±		816
	Vendor *<Vndr>*	[0..1]	±		816
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	816
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	818

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 <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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1448
Or}	Proprietary <*Prtry*>	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Seller <*Sellr*>	[1..1]	±	C42, C46	1482
Or}	Buyer <*Buyr*>	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1532
	LEI <*LEI*>	[0..1]	IdentifierSet		1532

28.4.11.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C25 "DepositoryGuideline", C40 "Party2PresenceRule", C41 "Party3PresenceRule", C42 "Party4PresenceRule", C43 "Party5PresenceRule", C65 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C25 "DepositoryGuideline", C40 "Party2PresenceRule", C41 "Party3PresenceRule", C42 "Party4PresenceRule", C43 "Party5PresenceRule", C65 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

28.4.12   DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 "BookTransferGuideline", C25 "DepositoryGuideline", C40 "Party2PresenceRule", C41 "Party3PresenceRule", C42 "Party4PresenceRule", C43 "Party5PresenceRule", C65 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

28.4.13   ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C10 "BookTransferGuideline", C25 "DepositoryGuideline", C40 "Party2PresenceRule", C41 "Party3PresenceRule", C42 "Party4PresenceRule", C43 "Party5PresenceRule", C65 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see
"SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "CashParties38" on page 1500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1501
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1501
	Creditor *<Cdtr>*	[0..1]	±		1502
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1502
	Intermediary *<Intrmy>*	[0..1]	±		1503

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 "AmountAndDirection96" on page 1165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <*AcrdIntrstInd*>	[0..1]	Indicator		1166
	StampDutyIndicator <*StmpDtyInd*>	[0..1]	Indicator		1166
	BrokerageAmountIndicator <*BrkrgAmtInd*>	[0..1]	Indicator		1166
	ResearchFeeIndicator <*RsrchFeeInd*>	[0..1]	Indicator		1166
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1168
	ValueDate <*ValDt*>	[0..1]	±		1168

28.4.16   OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1181
	ChargesFees <ChrgsFees>	[0..1]	±		1182
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1182
	TradeAmount <TradAmt>	[0..1]	±		1182
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1183
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1183
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1183
	LocalTax <LclTax>	[0..1]	±		1184
	LocalTaxCountrySpecific <LclTaxCtrySpcfc>	[0..1]	±		1184
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1184
	Margin <Mrgn>	[0..1]	±		1185
	Other <Othr>	[0..1]	±		1185
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1185
	ShippingAmount <ShppgAmt>	[0..1]	±		1186
	SpecialConcession <SpclCncssn>	[0..1]	±		1186
	StampDuty <StmpDty>	[0..1]	±		1186
	StockExchangeTax <StockXchgTax>	[0..1]	±		1187
	TransferTax <TrfTax>	[0..1]	±		1187
	TransactionTax <TxTax>	[0..1]	±		1187
	ValueAddedTax <ValAddedTax>	[0..1]	±		1188
	WithholdingTax <WhldgTax>	[0..1]	±		1188
	NetGainLoss <NetGnLoss>	[0..1]	±		1188
	ConsumptionTax <CsmptnTax>	[0..1]	±		1189
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1189
	ResearchFee <RsrchFee>	[0..1]	±		1189

28.4.17   OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C33 "InvestorCountryCodeRule", C46 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C31, C51, C55	827
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C52, C56	828
	StockExchange <StockXchg>	[0..1]	±		829
	TradeRegulator <TradRgltr>	[0..1]	±		829
	TripartyAgent <TrptyAgt>	[0..1]	±	C52, C56	829
	Broker <Brkr>	[0..1]	±	C52, C56	830

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: C31 "IdentificationNationalityOfInvestorRule", C51 "SafekeepingAccountOrBlockChainAddress1Rule", C55 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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: C52 "SafekeepingAccountOrBlockChainAddress1Rule", C56 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1489
	LEI <*LEI*>	[0..1]	IdentifierSet		1489
	AlternateIdentification <*AltrnId*>	[0..1]	±		1490
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		1490
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	Text		1490
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1490
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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: C52 "SafekeepingAccountOrBlockChainAddress1Rule", C56 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent \<TrptyAgt\> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	Identification *\<Id\>*	[1..1]	±		1489
	LEI *\<LEI\>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *\<AltrnId\>*	[0..1]	±		1490
	SafekeepingAccount *\<SfkpgAcct\>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *\<BlckChainAdrOrWllt\>*	[0..1]	Text		1490
	ProcessingIdentification *\<PrcgId\>*	[0..1]	Text		1490
	AdditionalInformation *\<AddtlInf\>*	[0..1]	±	C6	1490

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: C52 "SafekeepingAccountOrBlockChainAddress1Rule", C56 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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: C69 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.034.002.09 SecuritiesFinancingStatusAdvice002V09

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 SecuritiesFinancingStatusAdvice002V09 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 allegement. 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> <SctiesFincgStsAdvc>	[1..1]		C34	
	TransactionIdentification *<TxId>*	[1..1]	±	C19	841
	ProcessingStatus *<PrcgSts>*	[0..1]			842
{Or	**PendingCancellation** *<PdgCxl>*	[1..1]	±		842
Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		842
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		843
Or	**Rejected** *<Rjctd>*	[1..1]	±		843
Or	**Repair** *<Rpr>*	[1..1]	±		843
Or	**Cancelled** *<Canc>*	[1..1]	±		844
Or	**Proprietary** *<Prtry>*	[1..1]	±		844
Or	**CancellationRequested** *<CxlReqd>*	[1..1]	±	C4	844
Or}	**ModificationRequested** *<ModReqd>*	[1..1]	±	C4	845
	MatchingStatus *<MtchgSts>*	[0..1]	±		845
	InferredMatchingStatus *<IfrrdMtchgSts>*	[0..1]	±		846
	SettlementStatus *<SttlmSts>*	[0..1]	±	C25	846
	RepoCallRequestStatus *<RepoCallReqSts>*	[0..1]	±		847
	TransactionDetails *<TxDtls>*	[0..1]		C3, C26, C28, C30, C37	847
	SecuritiesFinancingTradeIdentification *<SctiesFincgTradId>*	[0..1]	Text		851
	ClosingLegIdentification *<ClsgLegId>*	[0..1]	Text		851
	PoolIdentification *<PoolId>*	[0..1]	Text		851
	CorporateActionEventIdentification *<CorpActnEvtId>*	[0..1]	Text		851
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		851
	ClientTripartyCollateralTransactionIdentification *<ClntTrptyCollTxId>*	[0..1]	Text		851
	AccountOwner *<AcctOwnr>*	[0..1]	±		851
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		852
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		852
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±	C31	852
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		853

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C13, C14, C16, C17, C20	853
	SettlementQuantity <*SttlmQty*>	[1..1]	±		854
	OpeningSettlementAmount <*OpngSttlmAmt*>	[0..1]	±		854
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		855
	OpeningSettlementDate <*OpngSttlmDt*>	[1..1]	±		855
	TerminationDate <*TermntnDt*>	[0..1]	±		855
	TradeDate <*TradDt*>	[0..1]	±		856
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		856
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		856
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		857
	RateChangeDate <*RateChngDt*>	[0..1]	±		857
	SecuritiesFinancingTransactionType <*SctiesFincgTxTp*>	[1..1]	CodeSet		857
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		858
	Payment <*Pmt*>	[1..1]	CodeSet		858
	SettlementParameters <*SttlmParams*>	[0..1]	±	C8, C33	858
	RateType <*RateTp*>	[0..1]	±		859
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		860
	RepurchaseRate <*RpRate*>	[0..1]	±	C35	860
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C35	860
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C35	861
	PricingRate <*PricgRate*>	[0..1]	±		861
	Spread <*Sprd*>	[0..1]	±	C35	861
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	862
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	864
	Investor <*Invstr*>	[0..1]	±		865

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		866
	SupplementaryData <*SplmtryData*>	[0..*]	±	C36	866

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   AdditionalReasonInforrmationRule

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, DeclarationlDetails, 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.

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.

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 a ISIN code exist. 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.

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 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).

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 "TransactionIdentifications35" on page 1308 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1309
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1309
	CommonIdentification *<CmonId>*	[0..1]	Text		1309

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 **ProcessingStatus90Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**PendingCancellation** *<PdgCxl>*	[1..1]	±		842
Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		842
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		843
Or	**Rejected** *<Rjctd>*	[1..1]	±		843
Or	**Repair** *<Rpr>*	[1..1]	±		843
Or	**Cancelled** *<Canc>*	[1..1]	±		844
Or	**Proprietary** *<Prtry>*	[1..1]	±		844
Or	**CancellationRequested** *<CxlReqd>*	[1..1]	±	C4	844
Or}	**ModificationRequested** *<ModReqd>*	[1..1]	±	C4	845

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 "PendingStatus46Choice" on page 1850 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1851
Or}	Reason *<Rsn>*	[1..*]			1851
	Code *<Cd>*	[1..1]	±		1851
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1851

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 "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1908
Or}	Reason <Rsn>	[1..*]			1908
	Code <Cd>	[1..1]	±		1908
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1908

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 "PendingProcessingStatus14Choice" on page 1860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1860
Or}	Reason <Rsn>	[1..*]			1860
	Code <Cd>	[1..1]	±		1861
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1861

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 "RejectionStatus40Choice" on page 1815 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1816
	Code <Cd>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

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 "RepairStatus15Choice" on page 1855 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1855
Or}	Reason *<Rsn>*	[1..*]			1855
	Code *<Cd>*	[1..1]	±		1855
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1856

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 "CancellationStatus18Choice" on page 1864 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1864
Or}	Reason *<Rsn>*	[1..*]			1864
	Code *<Cd>*	[1..1]	±		1864
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1865

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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

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 "AdditionalReasonInforrmationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 "AdditionalReasonInforrmationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

  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 "MatchingStatus29Choice" on page 1898 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1898
Or	Unmatched *<Umtchd>*	[1..1]			1898
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1899
Or}	Reason *<Rsn>*	[1..*]			1899
	Code *<Cd>*	[1..1]	±		1899
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1899
Or}	Proprietary *<Prtry>*	[1..1]	±		1899

29.4.4   InferredMatchingStatus <IfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus29Choice" on page 1898 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1898
Or	Unmatched *<Umtchd>*	[1..1]			1898
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1899
Or}	Reason *<Rsn>*	[1..*]			1899
	Code *<Cd>*	[1..1]	±		1899
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1899
Or}	Proprietary *<Prtry>*	[1..1]	±		1899

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 "SettlementStatus21Choice" on page 1889 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1889
Or	Failing <Flng>	[1..1]			1890
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1890
Or}	Reason <Rsn>	[1..*]			1890
	Code <Cd>	[1..1]	±		1890
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1890
Or}	Proprietary <Prtry>	[1..1]	±		1891

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 "RepoCallRequestStatus9Choice" on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1884
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1884
Or}	Reason <Rsn>	[1..*]			1885
	Code <Cd>	[1..1]	±		1885
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1885
Or	Denied <Dnd>	[1..1]	±		1885
Or}	Proprietary <Prtry>	[1..1]	±		1886

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 **SecuritiesFinancingTransactionDetails53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		851
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		851
	PoolIdentification <*PoolId*>	[0..1]	Text		851
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		851
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		851
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		851
	AccountOwner <*AcctOwnr*>	[0..1]	±		851
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		852
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		852
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C31	852
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		853
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C13, C14, C16, C17, C20	853
	SettlementQuantity <*SttlmQty*>	[1..1]	±		854
	OpeningSettlementAmount <*OpngSttlmAmt*>	[0..1]	±		854
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		855
	OpeningSettlementDate <*OpngSttlmDt*>	[1..1]	±		855
	TerminationDate <*TermntnDt*>	[0..1]	±		855
	TradeDate <*TradDt*>	[0..1]	±		856
	ExpectedSettlementDate <*XpctdSttlmDt*>	[0..1]	±		856
	ExpectedValueDate <*XpctdValDt*>	[0..1]	±		856
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		857
	RateChangeDate <*RateChngDt*>	[0..1]	±		857
	SecuritiesFinancingTransactionType <*SctiesFincgTxTp*>	[1..1]	CodeSet		857
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		858
	Payment <*Pmt*>	[1..1]	CodeSet		858
	SettlementParameters <*SttlmParams*>	[0..1]	±	C8, C33	858

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RateType *<RateTp>*	[0..1]	±		859
	VariableRateSupport *<VarblRateSpprt>*	[0..1]	±		860
	RepurchaseRate *<RpRate>*	[0..1]	±	C35	860
	StockLoanMargin *<StockLnMrgn>*	[0..1]	±	C35	860
	SecuritiesHaircut *<SctiesHrcut>*	[0..1]	±	C35	861
	PricingRate *<PricgRate>*	[0..1]	±		861
	Spread *<Sprd>*	[0..1]	±	C35	861
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	862
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	864
	Investor *<Invstr>*	[0..1]	±		865
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		866

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: "RestrictedFINXMax52Text" on page 2079

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: "RestrictedFINXMax16Text" on page 2076

29.4.7.3 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

29.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

29.4.7.7 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

29.4.7.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1202

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1240
Or}	DateCode *<DtCd>*	[1..1]	±		1241

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 "TerminationDate7Choice" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1239
Or}	Code <Cd>	[1..1]			1240
{Or	Code <Cd>	[1..1]	CodeSet		1240
Or}	Proprietary <Prtry>	[1..1]	±		1240

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 2024

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 1995

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 1939

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 <u>"SettlementDetails173"</u> <u>on page 1714</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1715
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1715
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1715
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1715
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1716
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1716
	CashClearingSystem <CshClrSys>	[0..1]	±		1716
	TaxCapacity <TaxCpcty>	[0..1]	±		1716
	MarketClientSide <MktClntSd>	[0..1]	±		1717
	BlockTrade <BlckTrad>	[0..1]	±		1717
	LegalRestrictions <LglRstrctns>	[0..1]	±		1717
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1717
	NettingEligibility <NetgElgblty>	[0..1]	±		1718
	CCPEligibility <CCPElgblty>	[0..1]	±		1718
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1718
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1718

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 "RateType67Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1437
Or}	Proprietary <Prtry>	[1..1]	±		1437

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 "RateName2" on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1602
	RateName <RateNm>	[1..1]	Text		1602

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 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 1601 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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 1601 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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 "RateOrName2Choice" on page 1475 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	±	C55	1475
Or}	RateName *<RateNm>*	[1..1]	±		1475

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 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 "SettlementParties107" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1617
	Party1 <Pty1>	[0..1]	±	C27, C29	1618
	Party2 <Pty2>	[0..1]	±	C27, C29	1618
	Party3 <Pty3>	[0..1]	±	C27, C29	1619
	Party4 <Pty4>	[0..1]	±	C27, C29	1620
	Party5 <Pty5>	[0..1]	±	C27, C29	1621

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.

- **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.

- **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.

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 "SettlementParties107" on page 1615 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1617
	Party1 *<Pty1>*	[0..1]	±	C27, C29	1618
	Party2 *<Pty2>*	[0..1]	±	C27, C29	1618
	Party3 *<Pty3>*	[0..1]	±	C27, C29	1619
	Party4 *<Pty4>*	[0..1]	±	C27, C29	1620
	Party5 *<Pty5>*	[0..1]	±	C27, C29	1621

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.

- **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.

- **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.

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			1513
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1514
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1514
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1514
	LEI *<LEI>*	[0..1]	IdentifierSet		1515

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: "RestrictedFINXMax350Text" on page 2078

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.035.002.11 SecuritiesFinancingConfirmation002V11

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 SecuritiesFinancingConfirmation002V11 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, C18, C40, C51, C52	
	TransactionIdentificationDetails *<TxIdDtls>*	[1..1]	±	C58	879
	AdditionalParameters *<AddtlParams>*	[0..1]	±	C32	881
	TradeDetails *<TradDtls>*	[1..1]		C3, C17, C25, C38, C57	882
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		883
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		884
	TradeDate *<TradDt>*	[0..1]	±		884
	SettlementDate *<SttlmDt>*	[0..1]	±		884
	EffectiveSettlementDate *<FctvSttlmDt>*	[1..1]	±		885
	DealPrice *<DealPric>*	[0..1]	±		885
	Reporting *<Rptg>*	[0..*]	±		885
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C30	885
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		886
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		886
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		886
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		886
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		887
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C20, C21, C27, C28, C31	887
	FinancialInstrumentAttributes *<FinInstrmAttrbts>*	[0..1]	±	C4, C37	888
	QuantityAndAccountDetails *<QtyAndAcctDtls>*	[1..1]	±	C41, C45, C49	890
	SecuritiesFinancingDetails *<SctiesFincgDtls>*	[0..1]			891
	SecuritiesFinancingTradeIdentification *<SctiesFincgTradId>*	[0..1]	Text		893
	ClosingLegIdentification *<ClsgLegId>*	[0..1]	Text		893

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TerminationDate <*TermntnDt*>	[0..1]	±		893
	RateChangeDate <*RateChngDt*>	[0..1]	±		893
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±		893
	CommissionCalculationDate <*ComssnClctnDt*>	[0..1]	±		894
	RateType <*RateTp*>	[0..1]	±		894
	Revaluation <*Rvaltn*>	[0..1]	±		894
	LegalFramework <*LglFrmwk*>	[0..1]	±		894
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		895
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		895
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		895
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		895
	RepurchaseRate <*RpRate*>	[0..1]	±	C55	896
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C55	896
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C55	896
	ChargesRate <*ChrgsRate*>	[0..1]	±	C55	897
	PricingRate <*PricgRate*>	[0..1]	±		897
	Spread <*Sprd*>	[0..1]	±	C55	897
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		898
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		898
	DealAmount <*DealAmt*>	[0..1]	±		898
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		898
	ForfeitAmount <*FrftAmt*>	[0..1]	±		899
	PremiumAmount <*PrmAmt*>	[0..1]	±		899
	TerminationAmountPerPieceOfCollateral <*TermntnAmtPerPcOfColl*>	[0..1]	±		899
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		899
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		900
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C59	900
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		901
	Counterparty <*CtrPty*>	[1..1]	±		901
	Vendor <*Vndr*>	[0..1]	±		901
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C9, C19, C33,	901

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C34, C35, C36, C53	
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	903
	SettlementParameters <SttlmParams>	[0..1]		C11, C54	905
	Priority <Prty>	[0..1]	±		906
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		907
	SettlingCapacity <SttlgCpcty>	[0..1]	±		907
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		907
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		907
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		908
	CashClearingSystem <CshClrSys>	[0..1]	±		908
	TaxCapacity <TaxCpcty>	[0..1]	±		908
	MarketClientSide <MktClntSd>	[0..1]	±		909
	BlockTrade <BlckTrad>	[0..1]	±		909
	LegalRestrictions <LglRstrctns>	[0..1]	±		909
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		909
	NettingEligibility <NetgElgblty>	[0..1]	±		910
	CCPEligibility <CCPElgblty>	[0..1]	±		910
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		910
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		910
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		911
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	911
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	913
	CashParties <CshPties>	[0..1]	±		915

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettledAmount <*SttldAmt*>	[0..1]	±		915
	OtherAmounts <*OthrAmts*>	[0..1]	±		915
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C26, C39	916
	Investor <*Invstr*>	[0..*]	±	C24, C43, C47	917
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C44, C48	918
	StockExchange <*StockXchg*>	[0..1]	±		919
	TradeRegulator <*TradRgltr*>	[0..1]	±		919
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C44, C48	919
	Broker <*Brkr*>	[0..1]	±	C44, C48	920
	SupplementaryData <*SplmtryData*>	[0..*]	±	C56	921

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 DeclarationlDetails 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, DeclarationlDetails, 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.

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   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   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.

C19   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.

C20   DescriptionPresenceRule

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

C21   DescriptionUsageRule

Description must be used alone as the last resort.

C22   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).

C23   IBAN

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

C24   IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C25   InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26   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.

C27 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C28 ISINPresenceRule

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

C29 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.

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.

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 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.

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   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.

C52 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.

C53 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.

C54 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C55 SignRule

When Sign is present, rate must not be zero.

C56 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.

C57 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.

C58 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).

C59 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: C58 "TwoLegTransactionOpeningClosingRule"

TransactionIdentificationDetails <TxIdDtls> contains the following elements (see "TransactionTypeAndAdditionalParameters19" on page 1295 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1296
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1297
	SecuritiesFinancingTransactionType *<SctiesFincgTxTp>*	[1..1]	CodeSet		1297
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1297
	Payment *<Pmt>*	[1..1]	CodeSet		1297
	CommonIdentification *<CmonId>*	[0..1]	Text		1298
	PoolIdentification *<PoolId>*	[0..1]	Text		1298
	CorporateActionEventIdentification *<CorpActnEvtId>*	[0..1]	Text		1298

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: C32 "PartialSettlementGuideline"

AdditionalParameters <AddtlParams> contains the following elements (see "AdditionalParameters26" on page 1336 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PreConfirmation *<PreConf>*	[0..1]	CodeSet		1337
	PartialSettlement *<PrtlSttlm>*	[0..1]	CodeSet		1337
	PreviousPartialConfirmationIdentification *<PrvsPrtlConfId>*	[0..1]	Text		1337

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.

30.4.3 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C25 "InvestorCapacityRule", C38 "PlaceOfTradeRule", C57 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails124** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		883
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		884
	TradeDate *<TradDt>*	[0..1]	±		884
	SettlementDate *<SttlmDt>*	[0..1]	±		884
	EffectiveSettlementDate *<FctvSttlmDt>*	[1..1]	±		885
	DealPrice *<DealPric>*	[0..1]	±		885
	Reporting *<Rptg>*	[0..*]	±		885
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C30	885
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		886
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		886
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		886
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		886
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		887

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

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 "SettlementDate22Choice" on page 1241 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1241
Or}	DateCode <*DtCd*>	[1..1]	±		1241

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 "Price11" on page 1540 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1540
{Or	Yielded <*Yldd*>	[1..1]	Indicator		1540
Or}	ValueType <*ValTp*>	[1..1]	CodeSet		1541
	Value <*Val*>	[1..1]	±		1541

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1438
Or}	Proprietary <*Prtry*>	[1..1]	±		1439

30.4.3.8 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 2070

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1911
Or}	Proprietary <Prtry>	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

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: "RestrictedFINXMax350Text" on page 2078

30.4.3.13 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C27 "ISINGuideline", C28 "ISINPresenceRule", C31 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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", C37 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1259
	DayCountBasis <DayCntBsis>	[0..1]	±		1259
	RegistrationForm <RegnForm>	[0..1]	±		1260
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1260
	PaymentStatus <PmtSts>	[0..1]	±		1260
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1260
	ClassificationType <ClssfctnTp>	[0..1]	±		1261
	OptionStyle <OptnStyle>	[0..1]	±		1261
	OptionType <OptnTp>	[0..1]	±		1261
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1261
	CouponDate <CpnDt>	[0..1]	Date		1262
	ExpiryDate <XpryDt>	[0..1]	Date		1262
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1262
	MaturityDate <MtrtyDt>	[0..1]	Date		1262
	IssueDate <IsseDt>	[0..1]	Date		1262
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1262
	PutableDate <PutblDt>	[0..1]	Date		1263
	DatedDate <DtdDt>	[0..1]	Date		1263
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1263
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1263
	CurrentFactor <CurFctr>	[0..1]	Rate		1263
	NextFactor <NxtFctr>	[0..1]	Rate		1263
	InterestRate <IntrstRate>	[0..1]	Rate		1263
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1263
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1264
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1264
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1264
	PoolNumber <PoolNb>	[0..1]	±		1264
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1264
	CallableIndicator <CllblInd>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1265
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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: C41 "SafekeepingAccountOrBlockChainAddress1Rule", C45
"SafekeepingAccountOrBlockChainAddress2Rule", C49
"SafekeepingAccountOrBlockChainAddress3Rule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount103" on page 1581 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettledQuantity <*SttldQty*>	[1..1]	±		1582
	PreviouslySettledQuantity <*PrevslySttldQty*>	[0..1]	±	C14	1582
	RemainingToBeSettledQuantity <*RmngToBeSttldQty*>	[0..1]	±	C14	1582
	PreviouslySettledAmount <*PrevslySttldAmt*>	[0..1]	±		1583
	RemainingToBeSettledAmount <*RmngToBeSttldAmt*>	[0..1]	±		1583
	AccountOwner <*AcctOwnr*>	[0..1]	±		1583
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1584
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1584
	CashAccount <*CshAcct*>	[0..1]	±		1584
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1585

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
  ```

30.4.7   SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following **SecuritiesFinancingTransactionDetails46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		893
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		893
	TerminationDate <*TermntnDt*>	[0..1]	±		893
	RateChangeDate <*RateChngDt*>	[0..1]	±		893
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±		893
	CommissionCalculationDate <*ComssnClctnDt*>	[0..1]	±		894
	RateType <*RateTp*>	[0..1]	±		894
	Revaluation <*Rvaltn*>	[0..1]	±		894
	LegalFramework <*LglFrmwk*>	[0..1]	±		894
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		895
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		895
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		895
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		895
	RepurchaseRate <*RpRate*>	[0..1]	±	C55	896
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C55	896
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C55	896
	ChargesRate <*ChrgsRate*>	[0..1]	±	C55	897
	PricingRate <*PricgRate*>	[0..1]	±		897
	Spread <*Sprd*>	[0..1]	±	C55	897
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		898
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		898
	DealAmount <*DealAmt*>	[0..1]	±		898
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		898
	ForfeitAmount <*FrftAmt*>	[0..1]	±		899
	PremiumAmount <*PrmAmt*>	[0..1]	±		899
	TerminationAmountPerPieceOfCollateral <*TermntnAmtPerPcOfColl*>	[0..1]	±		899
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		899
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		900

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: "RestrictedFINXMax52Text" on page 2079

30.4.7.2 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: "RestrictedFINXMax16Text" on page 2076

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 "TerminationDate7Choice" on page 1239 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1239
Or}	Code *<Cd>*	[1..1]			1240
{Or	Code *<Cd>*	[1..1]	CodeSet		1240
Or}	Proprietary *<Prtry>*	[1..1]	±		1240

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 "RateType67Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1437
Or}	Proprietary <Prtry>	[1..1]	±		1437

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 "RevaluationIndicator4Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

30.4.7.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "LegalFramework4Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1436
Or}	Proprietary <*Prtry*>	[1..1]	±		1436

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 "InterestComputationMethodFormat5Choice" on page 1468 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1469
Or}	Proprietary <*Prtry*>	[1..1]	±		1472

30.4.7.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Specifies 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

30.4.7.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Specifies 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 2069):

- *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 "RateName2" on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1602
	RateName <RateNm>	[1..1]	Text		1602

30.4.7.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: C55 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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: C55 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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: C55 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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: C55 "SignRule"

ChargesRate <ChrgsRate> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 "RateOrName2Choice" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1475
Or}	RateName <RateNm>	[1..1]	±		1475

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: C55 "SignRule"

Spread <Sprd> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 2071

30.4.7.21 TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: "Exact3NumericText" on page 2071

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

30.4.7.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 2076

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: C59 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		901
	Counterparty <CtrPty>	[1..1]	±		901
	Vendor <Vndr>	[0..1]	±		901
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	901
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	903

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 <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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1448
Or}	Proprietary <*Prtry*>	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Seller <*Sellr*>	[1..1]	±	C42, C46	1482
Or}	Buyer <*Buyr*>	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1532
	LEI <*LEI*>	[0..1]	IdentifierSet		1532

30.4.8.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C19 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C53 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C19 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C53 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C54 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		906
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		907
	SettlingCapacity <SttlgCpcty>	[0..1]	±		907
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		907
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		907
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		908
	CashClearingSystem <CshClrSys>	[0..1]	±		908
	TaxCapacity <TaxCpcty>	[0..1]	±		908
	MarketClientSide <MktClntSd>	[0..1]	±		909
	BlockTrade <BlckTrad>	[0..1]	±		909
	LegalRestrictions <LglRstrctns>	[0..1]	±		909
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		909
	NettingEligibility <NetgElgblty>	[0..1]	±		910
	CCPEligibility <CCPElgblty>	[0..1]	±		910
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		910
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		910
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		911

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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Numeric <*Nmrc*>	[1..1]	Text		1433
Or}	Proprietary <*Prtry*>	[1..1]	±		1433

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 "SettlementTransactionCondition22Choice" on page 1913 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1913
Or}	Proprietary <*Prtry*>	[1..1]	±		1915

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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1457
Or}	Proprietary <*Prtry*>	[1..1]	±		1458

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

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 "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1236
Or}	Proprietary <Prtry>	[1..1]	±		1237

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 "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

30.4.9.9 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

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 "Restriction6Choice" 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]	±		1458

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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1456
Or}	Proprietary <Prtry>	[1..1]	±		1457

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 "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1462
Or}	Proprietary <Prtry>	[1..1]	±		1462

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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

30.4.9.15 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

30.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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 2069):

- *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", C19 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C53 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]	±		1635
	Party1 <*Pty1*>	[0..1]	±	C42, C46	1636
	Party2 <*Pty2*>	[0..1]	±	C42, C46	1636
	Party3 <*Pty3*>	[0..1]	±	C42, C46	1637
	Party4 <*Pty4*>	[0..1]	±	C42, C46	1638
	Party5 <*Pty5*>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

30.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C53 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]	±		1635
	Party1 <*Pty1*>	[0..1]	±	C42, C46	1636
	Party2 <*Pty2*>	[0..1]	±	C42, C46	1636
	Party3 <*Pty3*>	[0..1]	±	C42, C46	1637
	Party4 <*Pty4*>	[0..1]	±	C42, C46	1638
	Party5 <*Pty5*>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "CashParties38" on page 1500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1501
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1501
	Creditor *<Cdtr>*	[0..1]	±		1502
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1502
	Intermediary *<Intrmy>*	[0..1]	±		1503

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 "AmountAndDirection96" on page 1165 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator *<AcrdIntrstInd>*	[0..1]	Indicator		1166
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		1166
	BrokerageAmountIndicator *<BrkrgAmtInd>*	[0..1]	Indicator		1166
	ResearchFeeIndicator *<RsrchFeeInd>*	[0..1]	Indicator		1166
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1168
	ValueDate *<ValDt>*	[0..1]	±		1168

30.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts42" on page 1190 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1191
	ChargesFees <*ChrgsFees*>	[0..1]	±		1192
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		1192
	TradeAmount <*TradAmt*>	[0..1]	±		1192
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		1193
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		1193
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		1193
	LocalTax <*LclTax*>	[0..1]	±		1194
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		1194
	Margin <*Mrgn*>	[0..1]	±		1194
	Other <*Othr*>	[0..1]	±		1195
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		1195
	ShippingAmount <*ShppgAmt*>	[0..1]	±		1195
	SpecialConcession <*SpclCncssn*>	[0..1]	±		1196
	StampDuty <*StmpDty*>	[0..1]	±		1196
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		1196
	TransferTax <*TrfTax*>	[0..1]	±		1197
	TransactionTax <*TxTax*>	[0..1]	±		1197
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		1197
	WithholdingTax <*WhldgTax*>	[0..1]	±		1198
	NetGainLoss <*NetGnLoss*>	[0..1]	±		1198
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		1198
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		1199
	BookValue <*BookVal*>	[0..1]	±		1199
	ResearchFee <*RsrchFee*>	[0..1]	±		1199

30.4.15   OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C26 "InvestorCountryCodeRule", C39 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C24, C43, C47	917
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C44, C48	918
	StockExchange <StockXchg>	[0..1]	±		919
	TradeRegulator <TradRgltr>	[0..1]	±		919
	TripartyAgent <TrptyAgt>	[0..1]	±	C44, C48	919
	Broker <Brkr>	[0..1]	±	C44, C48	920

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: C24 "IdentificationNationalityOfInvestorRule", C43 "SafekeepingAccountOrBlockChainAddress1Rule", C47 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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: C44 "SafekeepingAccountOrBlockChainAddress1Rule", C48 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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: C44 "SafekeepingAccountOrBlockChainAddress1Rule", C48 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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: C44 "SafekeepingAccountOrBlockChainAddress1Rule", C48 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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: C56 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.036.002.08 SecuritiesFinancingModificationInstruction002V08

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 SecuritiesFinancingModificationInstruction002V08 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	
	TransactionTypeAndModificationAdditionalParameters <*TxTpAndModAddtlParams*>	[1..1]	±		930
	TradeDetails <*TradDtls*>	[1..1]		C3, C36	930
	TradeDate <*TradDt*>	[0..1]	±		931
	OpeningSettlementDate <*OpngSttlmDt*>	[1..1]	±		931
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C19	931
	InstructionProcessingAdditionalDetails <*InstrPrcgAddtlDtls*>	[0..1]	Text		931
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C12, C13, C17, C18, C20	932
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[1..1]	±	C25, C27, C29	933
	SecuritiesFinancingAdditionalDetails <*SctiesFincgAddtlDtls*>	[1..1]			934
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		936
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		936
	TerminationDate <*TermntnDt*>	[0..1]	±		936
	RateChangeDate <*RateChngDt*>	[0..1]	±		936
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±		936
	CommissionCalculationDate <*ComssnClctnDt*>	[0..1]	±		937
	RateType <*RateTp*>	[0..1]	±		937
	Revaluation <*Rvaltn*>	[0..1]	±		937
	LegalFramework <*LglFrmwk*>	[0..1]	±		937
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		938
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		938
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		938
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		938
	RepurchaseRate <*RpRate*>	[0..1]	±	C34	939
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C34	939
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C34	939
	ChargesRate <*ChrgsRate*>	[0..1]	±	C34	940

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PricingRate <*PricgRate*>	[0..1]	±		940
	Spread <*Sprd*>	[0..1]	±	C34	940
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		941
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		941
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		941
	DealAmount <*DealAmt*>	[0..1]	±		941
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		942
	ForfeitAmount <*FrftAmt*>	[0..1]	±		942
	PremiumAmount <*PrmAmt*>	[0..1]	±		942
	TerminationAmountPerPieceOfCollateral <*TermntnAmtPerPcOfColl*>	[0..1]	±		942
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		943
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		943
	SettlementParameters <*SttlmParams*>	[0..1]	±	C7, C15, C33	943
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C6, C11, C21, C22, C23, C24, C32	945
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C6, C11, C21, C22, C23, C24, C32	946
	OpeningSettlementAmount <*OpngSttlmAmt*>	[0..1]	±		948
	SupplementaryData <*SplmtryData*>	[0..*]	±	C35	949

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, DeclarationlDetails, 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.

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.

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 a ISIN code exist. 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.

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 "TransactionTypeAndAdditionalParameters20" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1293
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1294
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1294
	Payment <Pmt>	[1..1]	CodeSet		1294
	ModificationType <ModTp>	[0..1]	±		1294
	CommonIdentification <CmonId>	[0..1]	Text		1295
	PoolIdentification <PoolId>	[0..1]	Text		1295

31.4.2   TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 "AdditionalDetailsRule", C36 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails103** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		931
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		931
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	931
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		931

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.

31.4.2.1 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

31.4.2.2 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

31.4.2.3 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C19 "NumberRule"

Datatype: "Max3Number" on page 2070

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

31.4.2.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 2078

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 "QuantityAndAccount105" on page 1574 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <*SttlmQty*>	[1..1]	±	C14	1575
	AccountOwner <*AcctOwnr*>	[0..1]	±		1575
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1576
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1576
	CashAccount <*CshAcct*>	[0..1]	±		1576
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1577

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
SecuritiesFinancingTransactionDetails48 elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <*SctiesFincgTradId*>	[0..1]	Text		936
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		936
	TerminationDate <*TermntnDt*>	[0..1]	±		936
	RateChangeDate <*RateChngDt*>	[0..1]	±		936
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±		936
	CommissionCalculationDate <*ComssnClctnDt*>	[0..1]	±		937
	RateType <*RateTp*>	[0..1]	±		937
	Revaluation <*Rvaltn*>	[0..1]	±		937
	LegalFramework <*LglFrmwk*>	[0..1]	±		937
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		938
	MaturityDateModification <*MtrtyDtMod*>	[0..1]	Indicator		938
	InterestPayment <*IntrstPmt*>	[0..1]	Indicator		938
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		938
	RepurchaseRate <*RpRate*>	[0..1]	±	C34	939
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C34	939
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C34	939
	ChargesRate <*ChrgsRate*>	[0..1]	±	C34	940
	PricingRate <*PricgRate*>	[0..1]	±		940
	Spread <*Sprd*>	[0..1]	±	C34	940
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		941
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		941
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		941
	DealAmount <*DealAmt*>	[0..1]	±		941
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		942
	ForfeitAmount <*FrftAmt*>	[0..1]	±		942
	PremiumAmount <*PrmAmt*>	[0..1]	±		942
	TerminationAmountPerPieceOfCollateral <*TermntnAmtPerPcOfColl*>	[0..1]	±		942
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	±		943
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		943

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: "RestrictedFINXMax52Text" on page 2079

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: "RestrictedFINXMax16Text" on page 2076

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 "TerminationDate7Choice" on page 1239 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1239
Or}	Code <*Cd*>	[1..1]			1240
{Or	Code <*Cd*>	[1..1]	CodeSet		1240
Or}	Proprietary <*Prtry*>	[1..1]	±		1240

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 "RateType67Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1437
Or}	Proprietary <Prtry>	[1..1]	±		1437

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 "RevaluationIndicator4Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

31.4.5.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "LegalFramework4Choice" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1436
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 "InterestComputationMethodFormat5Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1469
Or}	Proprietary <Prtry>	[1..1]	±		1472

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 2069):

- *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 2069):

- *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 "RateName2" on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1602
	RateName <RateNm>	[1..1]	Text		1602

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 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 1601 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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 1601 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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 "RateOrName2Choice" on page 1475 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	±	C55	1475
Or}	RateName *<RateNm>*	[1..1]	±		1475

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 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1602
	Rate <Rate>	[1..1]	Rate		1602

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 2071

31.4.5.21 TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: "Exact3NumericText" on page 2071

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

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 "AmountAndDirection59" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

31.4.5.29 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 2076

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 elements (see "SettlementDetails172" on page 1719 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1720
	Priority <Prty>	[0..1]	±		1720
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1720
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1720
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1721
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1721
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1721
	CashClearingSystem <CshClrSys>	[0..1]	±		1721
	TaxCapacity <TaxCpcty>	[0..1]	±		1722
	MarketClientSide <MktClntSd>	[0..1]	±		1722
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1722
	BlockTrade <BlckTrad>	[0..1]	±		1722
	LegalRestrictions <LglRstrctns>	[0..1]	±		1723
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1723
	NettingEligibility <NetgElgblty>	[0..1]	±		1723
	CCPEligibility <CCPElgblty>	[0..1]	±		1723
	Tracking <Trckg>	[0..1]	±		1724
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1724
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1724
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1725

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.

31.4.7   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 "SettlementParties107" on page 1615 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]	±		1617
	Party1 <*Pty1*>	[0..1]	±	C27, C29	1618
	Party2 <*Pty2*>	[0..1]	±	C27, C29	1618
	Party3 <*Pty3*>	[0..1]	±	C27, C29	1619
	Party4 <*Pty4*>	[0..1]	±	C27, C29	1620
	Party5 <*Pty5*>	[0..1]	±	C27, C29	1621

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.

- **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.

- **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.

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 "SettlementParties107" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1617
	Party1 <Pty1>	[0..1]	±	C27, C29	1618
	Party2 <Pty2>	[0..1]	±	C27, C29	1618
	Party3 <Pty3>	[0..1]	±	C27, C29	1619
	Party4 <Pty4>	[0..1]	±	C27, C29	1620
	Party5 <Pty5>	[0..1]	±	C27, C29	1621

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.

- **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.

- **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.

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 "AmountAndDirection66" on page 1202 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1202
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1203
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1203
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1203

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 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.037.002.07 PortfolioTransferNotification002V07

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 PortfolioTransferNotification002V07 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> <PrtflTrfNtfctn>	[1..1]		C28, C30, C32, C33	
	Pagination <*Pgntn*>	[1..1]	±		957
	StatementGeneralDetails <*StmtGnlDtls*>	[1..1]	±		957
	AccountOwner <*AcctOwnr*>	[0..1]	±		958
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		958
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		958
	TransferNotificationDetails <*TrfNtfctnDtls*>	[0..*]		C11, C27, C34, C38	958
	NotificationSenderTransactionIdentification <*NtfctnSndrTxId*>	[0..1]	Text		960
	NotificationReceiverTransactionIdentification <*NtfctnRcvrTxId*>	[0..1]	Text		960
	CommonIdentification <*CmonId*>	[0..1]	Text		960
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		961
	Payment <*Pmt*>	[1..1]	CodeSet		961
	Status <*Sts*>	[0..1]			961
{Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		961
Or	**PendingProcessing** <*PdgPrcg*>	[1..1]	±		962
Or	**Rejected** <*Rjctd*>	[1..1]	±		962
Or}	**Proprietary** <*Prtry*>	[1..1]	±		962
	TradeDate <*TradDt*>	[0..1]	±		963
	SettlementDate <*SttlmDt*>	[1..1]	±		963
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C20	963
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C13, C14, C17, C18, C21	964
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C3, C26	965
	Reporting <*Rptg*>	[0..*]	±		967
	QuantityDetails <*QtyDtls*>	[1..1]	±		967

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementParameters <*SttlmParams*>	[0..1]	±	C36	968
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	968
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	970
	SettlementAmount <*SttlmAmt*>	[0..1]	±		972
	OtherAmounts <*OthrAmts*>	[0..1]	±		972
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C16	973
	Investor <*Invstr*>	[0..1]	±		974
	StockExchange <*StockXchg*>	[0..1]	±		974
	TradeRegulator <*TradRgltr*>	[0..1]	±		974
	SupplementaryData <*SplmtryData*>	[0..*]	±	C37	975

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   AdditionalReasonInforrmationRule

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, DeclarationlDetails, 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.

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.

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 a ISIN code exist. 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.

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.

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 1431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		1432
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		1432

32.4.2   StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the notification.

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see "Statement68" on page 1352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference *<CtrPtyPrtflTrfNtfctnRef>*	[0..1]	Text		1352
	ReportNumber *<RptNb>*	[0..1]	±		1352
	StatementIdentification *<StmtId>*	[0..1]	Text		1352
	StatementDateTime *<StmtDtTm>*	[1..1]	±		1353
	UpdateType *<UpdTp>*	[0..1]	±		1353
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		1353

32.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

32.4.5 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1383
	Type <*Tp*>	[0..1]	±		1384
	Name <*Nm*>	[0..1]	Text		1384

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 **SecuritiesTradeDetails139** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		960
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		960
	CommonIdentification <CmonId>	[0..1]	Text		960
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		961
	Payment <Pmt>	[1..1]	CodeSet		961
	Status <Sts>	[0..1]			961
{Or	**AcknowledgedAccepted** <AckdAccptd>	[1..1]	±		961
Or	**PendingProcessing** <PdgPrcg>	[1..1]	±		962
Or	**Rejected** <Rjctd>	[1..1]	±		962
Or}	**Proprietary** <Prtry>	[1..1]	±		962
	TradeDate <TradDt>	[0..1]	±		963
	SettlementDate <SttlmDt>	[1..1]	±		963
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C20	963
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C17, C18, C21	964
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C26	965
	Reporting <Rptg>	[0..*]	±		967
	QuantityDetails <QtyDtls>	[1..1]	±		967
	SettlementParameters <SttlmParams>	[0..1]	±	C36	968
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	968
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	970
	SettlementAmount <SttlmAmt>	[0..1]	±		972
	OtherAmounts <OthrAmts>	[0..1]	±		972
	OtherBusinessParties <OthrBizPties>	[0..1]		C16	973

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Investor *<Invstr>*	[0..1]	±		974
	StockExchange *<StockXchg>*	[0..1]	±		974
	TradeRegulator *<TradRgltr>*	[0..1]	±		974
	SupplementaryData *<SplmtryData>*	[0..*]	±	C37	975

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 <NtfctnSndrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: "RestrictedFINXMax16Text" on page 2076

32.4.6.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: "RestrictedFINXMax16Text" on page 2076

32.4.6.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 1995

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 1939

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	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±		961
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		962
Or	**Rejected** *<Rjctd>*	[1..1]	±		962
Or}	**Proprietary** *<Prtry>*	[1..1]	±		962

32.4.6.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus32Choice" on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1840
Or}	Reason <Rsn>	[1..*]			1841
	Code <Cd>	[1..1]	±		1841
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1841

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 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1839
Or}	Reason <Rsn>	[1..*]			1840
	Code <Cd>	[1..1]	±		1840
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1840

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 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1837
Or}	Reason <Rsn>	[1..*]			1838
	Code <Cd>	[1..1]			1838
{Or	Code <Cd>	[1..1]	CodeSet		1838
Or}	Proprietary <Prtry>	[1..1]	±		1839
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

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 1905 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1905
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C4	1905

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1242
Or}	DateCode *<DtCd>*	[1..1]	±		1242

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 2070

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		1259
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1259
	RegistrationForm *<RegnForm>*	[0..1]	±		1260
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1260
	PaymentStatus *<PmtSts>*	[0..1]	±		1260
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		1260
	ClassificationType *<ClssfctnTp>*	[0..1]	±		1261
	OptionStyle *<OptnStyle>*	[0..1]	±		1261
	OptionType *<OptnTp>*	[0..1]	±		1261
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	1261
	CouponDate *<CpnDt>*	[0..1]	Date		1262
	ExpiryDate *<XpryDt>*	[0..1]	Date		1262
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		1262
	MaturityDate *<MtrtyDt>*	[0..1]	Date		1262
	IssueDate *<IsseDt>*	[0..1]	Date		1262
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		1262
	PutableDate *<PutblDt>*	[0..1]	Date		1263
	DatedDate *<DtdDt>*	[0..1]	Date		1263
	FirstPaymentDate *<FrstPmtDt>*	[0..1]	Date		1263
	PreviousFactor *<PrvsFctr>*	[0..1]	Rate		1263
	CurrentFactor *<CurFctr>*	[0..1]	Rate		1263
	NextFactor *<NxtFctr>*	[0..1]	Rate		1263
	InterestRate *<IntrstRate>*	[0..1]	Rate		1263
	YieldToMaturityRate *<YldToMtrtyRate>*	[0..1]	Rate		1263
	NextInterestRate *<NxtIntrstRate>*	[0..1]	Rate		1264
	IndexRateBasis *<IndxRateBsis>*	[0..1]	Rate		1264
	CouponAttachedNumber *<CpnAttchdNb>*	[0..1]	±		1264
	PoolNumber *<PoolNb>*	[0..1]	±		1264
	VariableRateIndicator *<VarblRateInd>*	[0..1]	Indicator		1264
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		1265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1265
	ExercisePrice <ExrcPric>	[0..1]	±		1265
	SubscriptionPrice <SbcptPric>	[0..1]	±		1266
	ConversionPrice <ConvsPric>	[0..1]	±		1266
	StrikePrice <StrkPric>	[0..1]	±		1266
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1266
	ContractSize <CtrctSz>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1268

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 "Reporting8Choice" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "Quantity49" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1555
	DenominationChoice <DnmtnChc>	[0..1]	Text		1555
	CertificateNumber <CertNb>	[0..*]	±	C19	1556
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1556

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 "SettlementDetails103" on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1641
	Registration <Regn>	[0..1]	±		1641
	LegalRestrictions <LglRstrctns>	[0..1]	±		1641
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1641
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1642
	TaxCapacity <TaxCpcty>	[0..1]	±		1642
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1642

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 "SettlementParties104" on page 1609 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1610
	Party1 <Pty1>	[0..1]	±	C42, C46	1611
	Party2 <Pty2>	[0..1]	±	C42, C46	1612
	Party3 <Pty3>	[0..1]	±	C42, C46	1612
	Party4 <Pty4>	[0..1]	±	C42, C46	1613
	Party5 <Pty5>	[0..1]	±	C42, C46	1614

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.

- **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.

- **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.

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 "SettlementParties104" on page 1609 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1610
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1611
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1612
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1612
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1613
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1614

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.

- **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.

- **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.

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 "AmountAndDirection57" on page 1206 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1206
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1207

32.4.6.18 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts33" on page 1153 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1153
	ChargesFees *<ChrgsFees>*	[0..1]	±		1154
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		1154
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		1154
	LocalTax *<LclTax>*	[0..1]	±		1155
	Other *<Othr>*	[0..1]	±		1155
	RegulatoryAmount *<RgltryAmt>*	[0..1]	±		1155
	ShippingAmount *<ShppgAmt>*	[0..1]	±		1156
	StampDuty *<StmpDty>*	[0..1]	±		1156
	StockExchangeTax *<StockXchgTax>*	[0..1]	±		1156
	TransferTax *<TrfTax>*	[0..1]	±		1157
	TransactionTax *<TxTax>*	[0..1]	±		1157
	ValueAddedTax *<ValAddedTax>*	[0..1]	±		1157
	WithholdingTax *<WhldgTax>*	[0..1]	±		1158
	ConsumptionTax *<CsmptnTax>*	[0..1]	±		1158
	AccruedCapitalisationAmount *<AcrdCptlstnAmt>*	[0..1]	±		1158

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 **OtherParties42** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Investor *<Invstr>*	[0..1]	±		974
	StockExchange *<StockXchg>*	[0..1]	±		974
	TradeRegulator *<TradRgltr>*	[0..1]	±		974

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1532
	LEI <LEI>	[0..1]	IdentifierSet		1532

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1532
	LEI <LEI>	[0..1]	IdentifierSet		1532

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 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.038.002.09 SecuritiesSettlementTransactionModification Request002V09

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 SecuritiesSettlementTransactionModificationRequest002V09 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> <SctiesSttlmTxModReq>	[1..1]		C36, C54, C76	
	ModifiedTransactionDetails *<ModfdTxDtls>*	[1..1]		C39, C59, C65, C71, C85	996
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	±		998
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		998
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		998
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		999
	OtherTransactionIdentification *<OthrTxId>*	[0..1]	Text		999
	AccountOwner *<AcctOwnr>*	[0..1]	±		999
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		999
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		999
	TransactionDetails *<TxDtls>*	[0..1]			1000
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C23, C24, C31, C32, C42	1000
	TradeDate *<TradDt>*	[0..1]	±		1001
	SettlementDate *<SttlmDt>*	[1..1]	±		1002
	SettlementQuantity *<SttlmQty>*	[1..1]	±		1002
	SettlementAmount *<SttlmAmt>*	[0..1]	±		1002
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C43, C45, C48, C51	1003
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C43, C45, C48, C51	1004
	Investor *<Invstr>*	[0..1]	±		1005
	UpdateType *<UpdTp>*	[1..3]			1005
{Or	**Addition** *<Addtn>*	[1..1]			1012

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <*SttlmTpAndAddtlParams*>	[0..1]	±		1015
	Linkages <*Lnkgs*>	[0..*]	±	C37	1015
	TradeDetails <*TradDtls*>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1015
	TradeIdentification <*TradId*>	[0..*]	Text		1018
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		1018
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		1018
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		1018
	TradeDate <*TradDt*>	[0..1]	±		1018
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		1019
	DealPrice <*DealPric*>	[0..1]	±		1019
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C40	1019
	OpeningClosing <*OpngClsg*>	[0..1]	±		1020
	Reporting <*Rptg*>	[0..*]	±		1020
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		1020
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		1020
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		1021
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1021
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		1021
	MatchingStatus <*MtchgSts*>	[0..1]	±		1021
	AffirmationStatus <*AffirmSts*>	[0..1]	±		1022
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		1022
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		1022
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C55	1022
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[0..1]	±	C20, C73	1024
	SettlementParameters <*SttlmParams*>	[0..1]	±	C12, C41, C78	1025
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C86	1029
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1029

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty <*CtrPty*>	[1..1]	±		1030
	Vendor <*Vndr*>	[0..1]	±		1030
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1030
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1032
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1034
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1035
	CashParties <*CshPties*>	[0..1]	±		1036
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1036
	OtherAmounts <*OthrAmts*>	[0..1]	±		1037
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C30, C58	1038
	Investor <*Invstr*>	[0..*]	±	C27, C62, C68	1039
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C63, C69	1040
	StockExchange <*StockXchg*>	[0..1]	±		1041
	TradeRegulator <*TradRgltr*>	[0..1]	±		1041
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C63, C69	1041
	Broker <*Brkr*>	[0..1]	±	C63, C69	1042
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		1043
	SupplementaryData <*SplmtryData*>	[0..*]	±	C80	1043
Or	**Deletion** <*Deltn*>	[1..1]			1044
	SettlementTypeAndAdditionalParameters <*SttlmTpAndAddtlParams*>	[0..1]	±		1047

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Linkages <*Lnkgs*>	[0..*]	±		1047
	TradeDetails <*TradDtls*>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1047
	TradeIdentification <*TradId*>	[0..*]	Text		1050
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		1050
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		1050
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		1050
	TradeDate <*TradDt*>	[0..1]	±		1050
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		1051
	DealPrice <*DealPric*>	[0..1]	±		1051
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C40	1051
	OpeningClosing <*OpngClsg*>	[0..1]	±		1052
	Reporting <*Rptg*>	[0..*]	±		1052
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		1052
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		1052
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		1053
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1053
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		1053
	MatchingStatus <*MtchgSts*>	[0..1]	±		1053
	AffirmationStatus <*AffirmSts*>	[0..1]	±		1054
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		1054
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		1054
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C55	1054
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[0..1]	±	C20, C73	1056
	SettlementParameters <*SttlmParams*>	[0..1]	±	C12, C41, C78	1057
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C86	1061
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1061
	Counterparty <*CtrPty*>	[1..1]	±		1062

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Vendor <*Vndr*>	[0..1]	±		1062
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1062
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1064
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1066
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1067
	CashParties <*CshPties*>	[0..1]	±		1068
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1068
	OtherAmounts <*OthrAmts*>	[0..1]	±		1069
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C30, C58	1070
	Investor <*Invstr*>	[0..*]	±	C27, C62, C68	1071
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C63, C69	1072
	StockExchange <*StockXchg*>	[0..1]	±		1073
	TradeRegulator <*TradRgltr*>	[0..1]	±		1073
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C63, C69	1073
	Broker <*Brkr*>	[0..1]	±	C63, C69	1074
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		1075
	SupplementaryData <*SplmtryData*>	[0..*]	±	C80	1075
Or}	**Modification** <*Mod*>	[1..1]			1076
	SettlementTypeAndAdditionalParameters <*SttlmTpAndAddtlParams*>	[0..1]	±		1079
	Linkages <*Lnkgs*>	[0..*]	±	C37	1079

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDetails <*TradDtls*>	[0..1]		C6, C19, C29, C35, C57, C82, C84	1080
	TradeIdentification <*TradId*>	[0..*]	Text		1082
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		1082
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		1082
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		1082
	TradeDate <*TradDt*>	[0..1]	±		1083
	SettlementDate <*SttlmDt*>	[0..1]	±		1083
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		1083
	DealPrice <*DealPric*>	[0..1]	±		1084
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C40	1084
	OpeningClosing <*OpngClsg*>	[0..1]	±		1084
	Reporting <*Rptg*>	[0..*]	±		1084
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		1085
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		1085
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		1085
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1085
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		1086
	MatchingStatus <*MtchgSts*>	[0..1]	±		1086
	AffirmationStatus <*AffirmSts*>	[0..1]	±		1086
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		1086
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		1087
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C23, C24, C31, C32, C42	1087
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C55	1088
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[0..1]	±	C21, C64, C70, C74, C75	1090

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementParameters <*SttlmParams*>	[0..1]	±	C12, C41, C78	1092
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C86	1096
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1096
	Counterparty <*CtrPty*>	[1..1]	±		1097
	Vendor <*Vndr*>	[0..1]	±		1097
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1097
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1099
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1101
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1103
	CashParties <*CshPties*>	[0..1]	±		1105
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1105
	OtherAmounts <*OthrAmts*>	[0..1]	±		1106
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C30, C58	1107
	Investor <*Invstr*>	[0..*]	±	C27, C62, C68	1108
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C63, C69	1109
	StockExchange <*StockXchg*>	[0..1]	±		1110
	TradeRegulator <*TradRgltr*>	[0..1]	±		1110

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C63, C69	1110
	Broker <*Brkr*>	[0..1]	±	C63, C69	1111
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		1112
	SupplementaryData <*SplmtryData*>	[0..*]	±	C80	1112

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.

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.

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   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   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.

C20   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.

C21   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.

C22   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.

C23 DescriptionPresenceRule

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

C24 DescriptionUsageRule

Description must be used alone as the last resort.

C25 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).

C26 IBAN

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

C27 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C28 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C29 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C30 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.

C31 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C32 ISINPresenceRule

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

C33 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C34 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.

C35 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.

C36 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.

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, then the AccountOwnerTransactionIdentification must be NONREF.

C40 NumberRule

If Number is negative, then Sign must be present.

C41 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).

C42 **OtherIdentificationPresenceRule**

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

C43 **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

C44 **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

C45 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C46 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C47 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C48 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C49 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C50 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C51 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C52 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C53 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C54 PhysicalInstructionDetailsUsageRule

AdditionalPhysicalOrRegistrationDetails can only be used with free of payment instructions.

This constraint is defined at the MessageDefinition level.

C55 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.

C56 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.

C57 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.

C58 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

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 **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C64 **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet 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 **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C70 **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C71 **SafekeepingAccountOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

C72 **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

C73 **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.

C74 **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.

C75 **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.

C76 **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.

C77 **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.

C78   SettlementDetailsElementsUsageRule

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

C79   ShortLongNumberRule

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

C80   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.

C81   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.

C82   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.

C83   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.

C84   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.

C85   TransactionIdentificationPresenceRule

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

C86   VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

C87   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 <ModfdTxDtls>

Presence: [1..1]

Definition: Identifies the details of the transaction that is being modified.

Impacted by: C39 "NoAccountOwnerTransactionIdentificationRule", C59
"SafekeepingAccountOrBlockChainAddress1Rule", C65
"SafekeepingAccountOrBlockChainAddress2Rule", C71
"SafekeepingAccountOrBlockChainAddress3Rule", C85 "TransactionIdentificationPresenceRule"

ModifiedTransactionDetails <ModfdTxDtls> contains the following **TransactionDetails159** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	±		998
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		998
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		998
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		999
	OtherTransactionIdentification <*OthrTxId*>	[0..1]	Text		999
	AccountOwner <*AcctOwnr*>	[0..1]	±		999
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		999
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		999
	TransactionDetails <*TxDtls*>	[0..1]			1000
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C23, C24, C31, C32, C42	1000
	TradeDate <*TradDt*>	[0..1]	±		1001
	SettlementDate <*SttlmDt*>	[1..1]	±		1002
	SettlementQuantity <*SttlmQty*>	[1..1]	±		1002
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1002
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C43, C45, C48, C51	1003
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C43, C45, C48, C51	1004
	Investor <*Invstr*>	[0..1]	±		1005

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 "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]	Text		1321
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1321
	Payment *<Pmt>*	[1..1]	CodeSet		1322

33.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

33.4.1.4 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

33.4.1.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

33.4.1.9 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which can not be included within the structured fields of the message.

TransactionDetails <TxDtls> contains the following **TransactionDetails160** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C23, C24, C31, C32, C42	1000
	TradeDate <TradDt>	[0..1]	±		1001
	SettlementDate <SttlmDt>	[1..1]	±		1002
	SettlementQuantity <SttlmQty>	[1..1]	±		1002
	SettlementAmount <SttlmAmt>	[0..1]	±		1002
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C43, C45, C48, C51	1003
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C43, C45, C48, C51	1004
	Investor <Invstr>	[0..1]	±		1005

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: C23 "DescriptionPresenceRule", C24 "DescriptionUsageRule", C31 "ISINGuideline", C32 "ISINPresenceRule", C42 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1202

33.4.1.9.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C43 "Party2PresenceRule", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties109" on page 1622 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			1624
	Identification *<Id>*	[1..1]			1624
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1625
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1625
	LEI *<LEI>*	[0..1]	IdentifierSet		1625
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1625
	Party1 *<Pty1>*	[0..1]	±	C15, C18	1625
	Party2 *<Pty2>*	[0..1]	±	C15, C18	1626
	Party3 *<Pty3>*	[0..1]	±	C15, C18	1627
	Party4 *<Pty4>*	[0..1]	±	C15, C18	1628
	Party5 *<Pty5>*	[0..1]	±	C15, C18	1628

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: C43 "Party2PresenceRule", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			1513
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1514
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1514
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1514
	LEI <*LEI*>	[0..1]	IdentifierSet		1515

33.4.2   UpdateType <UpdTp>

Presence: [1..3]

Definition: Specifies the type of update requested.

UpdateType <UpdTp> contains one of the following **UpdateType38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Addition** <Addtn>	[1..1]			1012
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1015
	Linkages <Lnkgs>	[0..*]	±	C37	1015
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1015
	TradeIdentification <TradId>	[0..*]	Text		1018
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1018
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1018
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1018
	TradeDate <TradDt>	[0..1]	±		1018
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1019
	DealPrice <DealPric>	[0..1]	±		1019
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1019
	OpeningClosing <OpngClsg>	[0..1]	±		1020
	Reporting <Rptg>	[0..*]	±		1020
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1020
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1020
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1021
	TypeOfPrice <TpOfPric>	[0..1]	±		1021
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1021
	MatchingStatus <MtchgSts>	[0..1]	±		1021
	AffirmationStatus <AffirmSts>	[0..1]	±		1022
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1022
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1022
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1022
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1024
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1025

Or	MessageElement *<XML Tag>*	Mult.	Type	Constr. No.	Page
	StandingSettlementInstructionDetails *<StgSttlmInstrDtls>*	[0..1]		C86	1029
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		1029
	Counterparty *<CtrPty>*	[1..1]	±		1030
	Vendor *<Vndr>*	[0..1]	±		1030
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1030
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1032
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C11, C47, C50, C53	1034
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C11, C47, C50, C53	1035
	CashParties *<CshPties>*	[0..1]	±		1036
	SettlementAmount *<SttlmAmt>*	[0..1]	±		1036
	OtherAmounts *<OthrAmts>*	[0..1]	±		1037
	OtherBusinessParties *<OthrBizPties>*	[0..1]		C30, C58	1038
	Investor *<Invstr>*	[0..*]	±	C27, C62, C68	1039
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±	C63, C69	1040
	StockExchange *<StockXchg>*	[0..1]	±		1041
	TradeRegulator *<TradRgltr>*	[0..1]	±		1041
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C63, C69	1041
	Broker *<Brkr>*	[0..1]	±	C63, C69	1042
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhysOrRegnDtls>*	[0..1]	±		1043

Or	MessageElement *<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C80	1043
Or	**Deletion** *<Deltn>*	[1..1]			1044
	SettlementTypeAndAdditionalParameters *<SttlmTpAndAddtlParams>*	[0..1]	±		1047
	Linkages *<Lnkgs>*	[0..*]	±		1047
	TradeDetails *<TradDtls>*	[0..1]		C3, C18, C28, C34, C56, C81, C83	1047
	TradeIdentification *<TradId>*	[0..*]	Text		1050
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		1050
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		1050
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		1050
	TradeDate *<TradDt>*	[0..1]	±		1050
	LateDeliveryDate *<LateDlvryDt>*	[0..1]	±		1051
	DealPrice *<DealPric>*	[0..1]	±		1051
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C40	1051
	OpeningClosing *<OpngClsg>*	[0..1]	±		1052
	Reporting *<Rptg>*	[0..*]	±		1052
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		1052
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		1052
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		1053
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1053
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		1053
	MatchingStatus *<MtchgSts>*	[0..1]	±		1053
	AffirmationStatus *<AffirmSts>*	[0..1]	±		1054
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		1054
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		1054
	FinancialInstrumentAttributes *<FinInstrmAttrbts>*	[0..1]	±	C4, C55	1054
	QuantityAndAccountDetails *<QtyAndAcctDtls>*	[0..1]	±	C20, C73	1056
	SettlementParameters *<SttlmParams>*	[0..1]	±	C12, C41, C78	1057

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C86	1061
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1061
	Counterparty <*CtrPty*>	[1..1]	±		1062
	Vendor <*Vndr*>	[0..1]	±		1062
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1062
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1064
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1066
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1067
	CashParties <*CshPties*>	[0..1]	±		1068
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1068
	OtherAmounts <*OthrAmts*>	[0..1]	±		1069
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C30, C58	1070
	Investor <*Invstr*>	[0..*]	±	C27, C62, C68	1071
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C63, C69	1072
	StockExchange <*StockXchg*>	[0..1]	±		1073
	TradeRegulator <*TradRgltr*>	[0..1]	±		1073
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C63, C69	1073
	Broker <*Brkr*>	[0..1]	±	C63, C69	1074
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		1075

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C80	1075
Or}	**Modification** *<Mod>*	[1..1]			1076
	SettlementTypeAndAdditionalParameters *<SttlmTpAndAddtlParams>*	[0..1]	±		1079
	Linkages *<Lnkgs>*	[0..*]	±	C37	1079
	TradeDetails *<TradDtls>*	[0..1]		C6, C19, C29, C35, C57, C82, C84	1080
	TradeIdentification *<TradId>*	[0..*]	Text		1082
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		1082
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		1082
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		1082
	TradeDate *<TradDt>*	[0..1]	±		1083
	SettlementDate *<SttlmDt>*	[0..1]	±		1083
	LateDeliveryDate *<LateDlvryDt>*	[0..1]	±		1083
	DealPrice *<DealPric>*	[0..1]	±		1084
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C40	1084
	OpeningClosing *<OpngClsg>*	[0..1]	±		1084
	Reporting *<Rptg>*	[0..*]	±		1084
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		1085
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		1085
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		1085
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1085
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		1086
	MatchingStatus *<MtchgSts>*	[0..1]	±		1086
	AffirmationStatus *<AffirmSts>*	[0..1]	±		1086
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		1086
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		1087
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C23, C24, C31, C32, C42	1087

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C55	1088
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[0..1]	±	C21, C64, C70, C74, C75	1090
	SettlementParameters <*SttlmParams*>	[0..1]	±	C12, C41, C78	1092
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C86	1096
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1096
	Counterparty <*CtrPty*>	[1..1]	±		1097
	Vendor <*Vndr*>	[0..1]	±		1097
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1097
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1099
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1101
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1103
	CashParties <*CshPties*>	[0..1]	±		1105
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1105
	OtherAmounts <*OthrAmts*>	[0..1]	±		1106
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C30, C58	1107

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor *<Invstr>*	[0..*]	±	C27, C62, C68	1108
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±	C63, C69	1109
	StockExchange *<StockXchg>*	[0..1]	±		1110
	TradeRegulator *<TradRgltr>*	[0..1]	±		1110
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C63, C69	1110
	Broker *<Brkr>*	[0..1]	±	C63, C69	1111
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhysOrRegnDtls>*	[0..1]	±		1112
	SupplementaryData *<SplmtryData>*	[0..*]	±	C80	1112

33.4.2.1 Addition <Addtn>

Presence: [1..1]

Definition: Addition of information to the securities transaction.

Addition <Addtn> contains the following **SecuritiesSettlementTransactionDetails53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <*SttlmTpAndAddtlParams*>	[0..1]	±		1015
	Linkages <*Lnkgs*>	[0..*]	±	C37	1015
	TradeDetails <*TradDtls*>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1015
	TradeIdentification <*TradId*>	[0..*]	Text		1018
	CollateralTransactionIdentification <*CollTxId*>	[0..*]	Text		1018
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		1018
	PlaceOfClearing <*PlcOfClr*>	[0..1]	±		1018
	TradeDate <*TradDt*>	[0..1]	±		1018
	LateDeliveryDate <*LateDlvryDt*>	[0..1]	±		1019
	DealPrice <*DealPric*>	[0..1]	±		1019
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C40	1019
	OpeningClosing <*OpngClsg*>	[0..1]	±		1020
	Reporting <*Rptg*>	[0..*]	±		1020
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		1020
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		1020
	TradeOriginatorRole <*TradOrgtrRole*>	[0..1]	±		1021
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1021
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		1021
	MatchingStatus <*MtchgSts*>	[0..1]	±		1021
	AffirmationStatus <*AffirmSts*>	[0..1]	±		1022
	FXAdditionalDetails <*FxAddtlDtls*>	[0..1]	Text		1022
	SettlementInstructionProcessingAdditionalDetails <*SttlmInstrPrcgAddtlDtls*>	[0..1]	Text		1022
	FinancialInstrumentAttributes <*FinInstrmAttrbts*>	[0..1]	±	C4, C55	1022
	QuantityAndAccountDetails <*QtyAndAcctDtls*>	[0..1]	±	C20, C73	1024
	SettlementParameters <*SttlmParams*>	[0..1]	±	C12, C41, C78	1025
	StandingSettlementInstructionDetails <*StgSttlmInstrDtls*>	[0..1]		C86	1029

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		1029
	Counterparty *<CtrPty>*	[1..1]	±		1030
	Vendor *<Vndr>*	[0..1]	±		1030
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1030
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1032
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C11, C47, C50, C53	1034
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C11, C47, C50, C53	1035
	CashParties *<CshPties>*	[0..1]	±		1036
	SettlementAmount *<SttlmAmt>*	[0..1]	±		1036
	OtherAmounts *<OthrAmts>*	[0..1]	±		1037
	OtherBusinessParties *<OthrBizPties>*	[0..1]		C30, C58	1038
	Investor *<Invstr>*	[0..*]	±	C27, C62, C68	1039
	QualifiedForeignIntermediary *<QlfdFrgnIntrmy>*	[0..1]	±	C63, C69	1040
	StockExchange *<StockXchg>*	[0..1]	±		1041
	TradeRegulator *<TradRgltr>*	[0..1]	±		1041
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C63, C69	1041
	Broker *<Brkr>*	[0..1]	±	C63, C69	1042
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhysOrRegnDtls>*	[0..1]	±		1043
	SupplementaryData *<SplmtryData>*	[0..*]	±	C80	1043

33.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters17" on page 1344 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CommonIdentification *<CmonId>*	[0..1]	Text		1345
	CorporateActionEventIdentification *<CorpActnEvtId>*	[0..1]	Text		1345
	ReconciliationIndicator *<RcncltnInd>*	[0..1]	Indicator		1345

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: C37 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages70" on page 1370 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±	C87	1370
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1370
	Reference *<Ref>*	[1..1]	±		1371
	LinkedQuantity *<LkdQty>*	[0..1]	±		1371

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", C18 "CurrencyToBuyOrSellRule", C28 "InvestorCapacityRule", C34 "LateDeliveryDateRule", C56 "PlaceOfTradeRule", C81 "TradeDateGuideline", C83 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails132** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1018
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1018
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1018
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1018
	TradeDate <TradDt>	[0..1]	±		1018
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1019
	DealPrice <DealPric>	[0..1]	±		1019
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1019
	OpeningClosing <OpngClsg>	[0..1]	±		1020
	Reporting <Rptg>	[0..*]	±		1020
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1020
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1020
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1021
	TypeOfPrice <TpOfPric>	[0..1]	±		1021
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1021
	MatchingStatus <MtchgSts>	[0..1]	±		1021
	AffirmationStatus <AffirmSts>	[0..1]	±		1022
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1022
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1022

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.

- **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: "RestrictedFINXMax52Text" on page 2079

33.4.2.1.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet	C1	1237
	LEI *<LEI>*	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

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: C40 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1911
Or}	Proprietary *<Prtry>*	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553

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 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1336
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1336

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 "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1902
Or}	Proprietary <Prtry>	[1..1]	±		1902

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 "AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1897
Or}	Proprietary <Prtry>	[1..1]	±		1897

33.4.2.1.3.18 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

33.4.2.1.3.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 2078

33.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C55 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1265
	ExercisePrice <ExrcPric>	[0..1]	±		1265
	SubscriptionPrice <SbcptPric>	[0..1]	±		1266
	ConversionPrice <ConvsPric>	[0..1]	±		1266
	StrikePrice <StrkPric>	[0..1]	±		1266
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1266
	ContractSize <CtrctSz>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1268

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: C20 "DenominationRule", C73 "SafekeepingPlaceGuideline"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see
"QuantityAndAccount111" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1561
	AccountOwner <AcctOwnr>	[0..1]	±		1561
	CashAccount <CshAcct>	[0..1]	±		1561
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1562
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1562

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.

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", C41 "OpeningClosingUsageRule", C78 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails208" on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1679
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1679
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1679
	CCPEligibility <CCPElgblty>	[0..1]	±		1679
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1680
	CashClearingSystem <CshClrSys>	[0..1]	±		1680
	ExposureType <XpsrTp>	[0..1]	±		1680
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1680
	MarketClientSide <MktClntSd>	[0..1]	±		1681
	NettingEligibility <NetgElgblty>	[0..1]	±		1681
	Registration <Regn>	[0..1]	±		1681
	LegalRestrictions <LglRstrctns>	[0..1]	±		1681
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1682
	TaxCapacity <TaxCpcty>	[0..1]	±		1682
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1682
	Tracking <Trckg>	[0..1]	±		1682
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1683
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1683
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1683
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1683
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1684
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1684

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: C86 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1029
	Counterparty <*CtrPty*>	[1..1]	±		1030
	Vendor <*Vndr*>	[0..1]	±		1030
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1030
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1032

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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1482
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1532
	LEI <LEI>	[0..1]	IdentifierSet		1532

33.4.2.1.7.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

33.4.2.1.7.5 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", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

33.4.2.1.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 "BookTransferGuideline", C47 "Party3PresenceRule", C50 "Party4PresenceRule", C53 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties119" on page 1629 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1630
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1631
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1632
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1632

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.

- **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", C47 "Party3PresenceRule", C50 "Party4PresenceRule", C53 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties119" on page 1629 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1630
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1631
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1632
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1632

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.

- **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 "CashParties38" on page 1500 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Debtor <*Dbtr*>	[0..1]	±		1501
	DebtorAgent <*DbtrAgt*>	[0..1]	±		1501
	Creditor <*Cdtr*>	[0..1]	±		1502
	CreditorAgent <*CdtrAgt*>	[0..1]	±		1502
	Intermediary <*Intrmy*>	[0..1]	±		1503

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 "AmountAndDirection101" on page 1162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1163
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1163
	BrokerageAmountIndicator <BrkrgAmtInd>	[0..1]	Indicator		1163
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1163
	Amount <Amt>	[0..1]	Amount	C1, C13	1164
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1164
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1164
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1165
	ValueDate <ValDt>	[0..1]	±		1165

33.4.2.1.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1180 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1181
	ChargesFees <*ChrgsFees*>	[0..1]	±		1182
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		1182
	TradeAmount <*TradAmt*>	[0..1]	±		1182
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		1183
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		1183
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		1183
	LocalTax <*LclTax*>	[0..1]	±		1184
	LocalTaxCountrySpecific <*LclTaxCtrySpcfc*>	[0..1]	±		1184
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		1184
	Margin <*Mrgn*>	[0..1]	±		1185
	Other <*Othr*>	[0..1]	±		1185
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		1185
	ShippingAmount <*ShppgAmt*>	[0..1]	±		1186
	SpecialConcession <*SpclCncssn*>	[0..1]	±		1186
	StampDuty <*StmpDty*>	[0..1]	±		1186
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		1187
	TransferTax <*TrfTax*>	[0..1]	±		1187
	TransactionTax <*TxTax*>	[0..1]	±		1187
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		1188
	WithholdingTax <*WhldgTax*>	[0..1]	±		1188
	NetGainLoss <*NetGnLoss*>	[0..1]	±		1188
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		1189
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		1189
	ResearchFee <*RsrchFee*>	[0..1]	±		1189

33.4.2.1.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C30 "InvestorCountryCodeRule", C58 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1039
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1040
	StockExchange <StockXchg>	[0..1]	±		1041
	TradeRegulator <TradRgltr>	[0..1]	±		1041
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1041
	Broker <Brkr>	[0..1]	±	C63, C69	1042

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: C27 "IdentificationNationalityOfInvestorRule", C62 "SafekeepingAccountOrBlockChainAddress1Rule", C68 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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 <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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1489
	LEI <*LEI*>	[0..1]	IdentifierSet		1489
	AlternateIdentification <*AltrnId*>	[0..1]	±		1490
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		1490
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	Text		1490
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1490
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnld>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

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: C80 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 SecuritiesSettlementTransactionDetails54 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1047
	Linkages <Lnkgs>	[0..*]	±		1047
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1047
	TradeIdentification <TradId>	[0..*]	Text		1050
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1050
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1050
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1050
	TradeDate <TradDt>	[0..1]	±		1050
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1051
	DealPrice <DealPric>	[0..1]	±		1051
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1051
	OpeningClosing <OpngClsg>	[0..1]	±		1052
	Reporting <Rptg>	[0..*]	±		1052
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1052
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1052
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1053
	TypeOfPrice <TpOfPric>	[0..1]	±		1053
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1053
	MatchingStatus <MtchgSts>	[0..1]	±		1053
	AffirmationStatus <AffirmSts>	[0..1]	±		1054
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1054
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1054
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1054
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1056
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1057
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1061

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		1061
	Counterparty <*CtrPty*>	[1..1]	±		1062
	Vendor <*Vndr*>	[0..1]	±		1062
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1062
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1064
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1066
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C11, C47, C50, C53	1067
	CashParties <*CshPties*>	[0..1]	±		1068
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1068
	OtherAmounts <*OthrAmts*>	[0..1]	±		1069
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C30, C58	1070
	Investor <*Invstr*>	[0..*]	±	C27, C62, C68	1071
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C63, C69	1072
	StockExchange <*StockXchg*>	[0..1]	±		1073
	TradeRegulator <*TradRgltr*>	[0..1]	±		1073
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C63, C69	1073
	Broker <*Brkr*>	[0..1]	±	C63, C69	1074
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		1075
	SupplementaryData <*SplmtryData*>	[0..*]	±	C80	1075

33.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters17" on page 1344 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CommonIdentification <*CmonId*>	[0..1]	Text		1345
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1345
	ReconciliationIndicator <*RcncltnInd*>	[0..1]	Indicator		1345

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 "Linkages49" on page 1465 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reference <*Ref*>	[1..1]	±		1465

33.4.2.2.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C18 "CurrencyToBuyOrSellRule", C28 "InvestorCapacityRule", C34 "LateDeliveryDateRule", C56 "PlaceOfTradeRule", C81 "TradeDateGuideline", C83 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following SecuritiesTradeDetails132 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1050
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1050
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1050
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1050
	TradeDate <TradDt>	[0..1]	±		1050
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1051
	DealPrice <DealPric>	[0..1]	±		1051
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1051
	OpeningClosing <OpngClsg>	[0..1]	±		1052
	Reporting <Rptg>	[0..*]	±		1052
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1052
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1052
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1053
	TypeOfPrice <TpOfPric>	[0..1]	±		1053
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1053
	MatchingStatus <MtchgSts>	[0..1]	±		1053
	AffirmationStatus <AffirmSts>	[0..1]	±		1054
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1054
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1054

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.

- **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: "RestrictedFINXMax52Text" on page 2079

33.4.2.2.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <*MktTpAndId*>	[0..1]	±	C29	1334
	LEI <*LEI*>	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet	C1	1237
	LEI <*LEI*>	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

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 "Price11" on page 1540 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			1540
{Or	Yielded *<Yldd>*	[1..1]	Indicator		1540
Or}	ValueType *<ValTp>*	[1..1]	CodeSet		1541
	Value *<Val>*	[1..1]	±		1541

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: C40 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1911
Or}	Proprietary *<Prtry>*	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553

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 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1336
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1336

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 "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1902
Or}	Proprietary <Prtry>	[1..1]	±		1902

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 "AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1897
Or}	Proprietary <Prtry>	[1..1]	±		1897

33.4.2.2.3.18 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

33.4.2.2.3.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 2078

33.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C55 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1259
	DayCountBasis <DayCntBsis>	[0..1]	±		1259
	RegistrationForm <RegnForm>	[0..1]	±		1260
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1260
	PaymentStatus <PmtSts>	[0..1]	±		1260
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1260
	ClassificationType <ClssfctnTp>	[0..1]	±		1261
	OptionStyle <OptnStyle>	[0..1]	±		1261
	OptionType <OptnTp>	[0..1]	±		1261
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1261
	CouponDate <CpnDt>	[0..1]	Date		1262
	ExpiryDate <XpryDt>	[0..1]	Date		1262
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1262
	MaturityDate <MtrtyDt>	[0..1]	Date		1262
	IssueDate <IsseDt>	[0..1]	Date		1262
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1262
	PutableDate <PutblDt>	[0..1]	Date		1263
	DatedDate <DtdDt>	[0..1]	Date		1263
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1263
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1263
	CurrentFactor <CurFctr>	[0..1]	Rate		1263
	NextFactor <NxtFctr>	[0..1]	Rate		1263
	InterestRate <IntrstRate>	[0..1]	Rate		1263
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1263
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1264
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1264
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1264
	PoolNumber <PoolNb>	[0..1]	±		1264
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1264
	CallableIndicator <CllblInd>	[0..1]	Indicator		1265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1265
	ExercisePrice <ExrcPric>	[0..1]	±		1265
	SubscriptionPrice <SbcptPric>	[0..1]	±		1266
	ConversionPrice <ConvsPric>	[0..1]	±		1266
	StrikePrice <StrkPric>	[0..1]	±		1266
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1266
	ContractSize <CtrctSz>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1268

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: C20 "DenominationRule", C73 "SafekeepingPlaceGuideline"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount111" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1561
	AccountOwner <AcctOwnr>	[0..1]	±		1561
	CashAccount <CshAcct>	[0..1]	±		1561
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1562
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1562

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.

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", C41 "OpeningClosingUsageRule", C78 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails208" on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1679
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1679
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1679
	CCPEligibility <CCPElgblty>	[0..1]	±		1679
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1680
	CashClearingSystem <CshClrSys>	[0..1]	±		1680
	ExposureType <XpsrTp>	[0..1]	±		1680
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1680
	MarketClientSide <MktClntSd>	[0..1]	±		1681
	NettingEligibility <NetgElgblty>	[0..1]	±		1681
	Registration <Regn>	[0..1]	±		1681
	LegalRestrictions <LglRstrctns>	[0..1]	±		1681
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1682
	TaxCapacity <TaxCpcty>	[0..1]	±		1682
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1682
	Tracking <Trckg>	[0..1]	±		1682
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1683
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1683
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1683
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1683
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1684
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1684

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.

33.4.2.2.7 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: C86 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		1061
	Counterparty *<CtrPty>*	[1..1]	±		1062
	Vendor *<Vndr>*	[0..1]	±		1062
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1062
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1064

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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1448
Or}	Proprietary <*Prtry*>	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Seller <*Sellr*>	[1..1]	±	C42, C46	1482
Or}	Buyer <*Buyr*>	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1532
	LEI <*LEI*>	[0..1]	IdentifierSet		1532

33.4.2.2.7.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

33.4.2.2.7.5 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", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

33.4.2.2.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 "BookTransferGuideline", C47 "Party3PresenceRule", C50 "Party4PresenceRule", C53 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties119" on page 1629 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1630
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1631
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1632
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1632

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.

- **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", C47 "Party3PresenceRule", C50 "Party4PresenceRule", C53 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties119" on page 1629 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1630
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1631
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1632
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1632

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.

- **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 "CashParties38" on page 1500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		1501
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1501
	Creditor *<Cdtr>*	[0..1]	±		1502
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1502
	Intermediary *<Intrmy>*	[0..1]	±		1503

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 "AmountAndDirection101" on page 1162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1163
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1163
	BrokerageAmountIndicator <BrkrgAmtInd>	[0..1]	Indicator		1163
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1163
	Amount <Amt>	[0..1]	Amount	C1, C13	1164
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1164
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1164
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1165
	ValueDate <ValDt>	[0..1]	±		1165

33.4.2.2.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1180 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1181
	ChargesFees *<ChrgsFees>*	[0..1]	±		1182
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		1182
	TradeAmount *<TradAmt>*	[0..1]	±		1182
	ExecutingBrokerAmount *<ExctgBrkrAmt>*	[0..1]	±		1183
	IssueDiscountAllowance *<IsseDscntAllwnc>*	[0..1]	±		1183
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		1183
	LocalTax *<LclTax>*	[0..1]	±		1184
	LocalTaxCountrySpecific *<LclTaxCtrySpcfc>*	[0..1]	±		1184
	LocalBrokerCommission *<LclBrkrComssn>*	[0..1]	±		1184
	Margin *<Mrgn>*	[0..1]	±		1185
	Other *<Othr>*	[0..1]	±		1185
	RegulatoryAmount *<RgltryAmt>*	[0..1]	±		1185
	ShippingAmount *<ShppgAmt>*	[0..1]	±		1186
	SpecialConcession *<SpclCncssn>*	[0..1]	±		1186
	StampDuty *<StmpDty>*	[0..1]	±		1186
	StockExchangeTax *<StockXchgTax>*	[0..1]	±		1187
	TransferTax *<TrfTax>*	[0..1]	±		1187
	TransactionTax *<TxTax>*	[0..1]	±		1187
	ValueAddedTax *<ValAddedTax>*	[0..1]	±		1188
	WithholdingTax *<WhldgTax>*	[0..1]	±		1188
	NetGainLoss *<NetGnLoss>*	[0..1]	±		1188
	ConsumptionTax *<CsmptnTax>*	[0..1]	±		1189
	AccruedCapitalisationAmount *<AcrdCptlstnAmt>*	[0..1]	±		1189
	ResearchFee *<RsrchFee>*	[0..1]	±		1189

33.4.2.2.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C30 "InvestorCountryCodeRule", C58 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Investor <*Invstr*>	[0..*]	±	C27, C62, C68	1071
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±	C63, C69	1072
	StockExchange <*StockXchg*>	[0..1]	±		1073
	TradeRegulator <*TradRgltr*>	[0..1]	±		1073
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C63, C69	1073
	Broker <*Brkr*>	[0..1]	±	C63, C69	1074

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: C27 "IdentificationNationalityOfInvestorRule", C62 "SafekeepingAccountOrBlockChainAddress1Rule", C68 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		1491
	LEI <*LEI*>	[0..1]	IdentifierSet		1492
	AlternateIdentification <*AltrnId*>	[0..1]	±		1492
	Nationality <*Ntlty*>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		1492
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	Text		1493
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1493
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1493

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1489
	LEI <*LEI*>	[0..1]	IdentifierSet		1489
	AlternateIdentification <*AltrnId*>	[0..1]	±		1490
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		1490
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	Text		1490
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1490
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1504
	LEI <LEI>	[0..1]	IdentifierSet		1504
	AlternateIdentification <AltrnId>	[0..1]	±		1504
	ProcessingIdentification <PrcgId>	[0..1]	Text		1505
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1504
	LEI <LEI>	[0..1]	IdentifierSet		1504
	AlternateIdentification <AltrnId>	[0..1]	±		1504
	ProcessingIdentification <PrcgId>	[0..1]	Text		1505
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1505

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnid>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

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: C80 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 **SecuritiesSettlementTransactionDetails55** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters *<SttlmTpAndAddtlParams>*	[0..1]	±		1079
	Linkages *<Lnkgs>*	[0..*]	±	C37	1079
	TradeDetails *<TradDtls>*	[0..1]		C6, C19, C29, C35, C57, C82, C84	1080
	TradeIdentification *<TradId>*	[0..*]	Text		1082
	CollateralTransactionIdentification *<CollTxId>*	[0..*]	Text		1082
	PlaceOfTrade *<PlcOfTrad>*	[0..1]	±		1082
	PlaceOfClearing *<PlcOfClr>*	[0..1]	±		1082
	TradeDate *<TradDt>*	[0..1]	±		1083
	SettlementDate *<SttlmDt>*	[0..1]	±		1083
	LateDeliveryDate *<LateDlvryDt>*	[0..1]	±		1083
	DealPrice *<DealPric>*	[0..1]	±		1084
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C40	1084
	OpeningClosing *<OpngClsg>*	[0..1]	±		1084
	Reporting *<Rptg>*	[0..*]	±		1084
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		1085
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		1085
	TradeOriginatorRole *<TradOrgtrRole>*	[0..1]	±		1085
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1085
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		1086
	MatchingStatus *<MtchgSts>*	[0..1]	±		1086
	AffirmationStatus *<AffirmSts>*	[0..1]	±		1086
	FXAdditionalDetails *<FxAddtlDtls>*	[0..1]	Text		1086
	SettlementInstructionProcessingAdditionalDetails *<SttlmInstrPrcgAddtlDtls>*	[0..1]	Text		1087
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C23, C24, C31, C32, C42	1087
	FinancialInstrumentAttributes *<FinInstrmAttrbts>*	[0..1]	±	C4, C55	1088

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails *<QtyAndAcctDtls>*	[0..1]	±	C21, C64, C70, C74, C75	1090
	SettlementParameters *<SttlmParams>*	[0..1]	±	C12, C41, C78	1092
	StandingSettlementInstructionDetails *<StgSttlmInstrDtls>*	[0..1]		C86	1096
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		1096
	Counterparty *<CtrPty>*	[1..1]	±		1097
	Vendor *<Vndr>*	[0..1]	±		1097
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1097
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1099
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1101
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1103
	CashParties *<CshPties>*	[0..1]	±		1105
	SettlementAmount *<SttlmAmt>*	[0..1]	±		1105
	OtherAmounts *<OthrAmts>*	[0..1]	±		1106
	OtherBusinessParties *<OthrBizPties>*	[0..1]		C30, C58	1107
	Investor *<Invstr>*	[0..*]	±	C27, C62, C68	1108

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1109
	StockExchange <StockXchg>	[0..1]	±		1110
	TradeRegulator <TradRgltr>	[0..1]	±		1110
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1110
	Broker <Brkr>	[0..1]	±	C63, C69	1111
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1112
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1112

33.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters18" on page 1346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1346
	Payment <Pmt>	[0..1]	CodeSet		1347
	CommonIdentification <CmonId>	[0..1]	Text		1347
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1347
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1347

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: C37 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages70" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1370
	MessageNumber <MsgNb>	[0..1]	±	C6	1370
	Reference <Ref>	[1..1]	±		1371
	LinkedQuantity <LkdQty>	[0..1]	±		1371

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", C19 "CurrencyToBuyOrSellRule", C29 "InvestorCapacityRule", C35 "LateDeliveryDateRule", C57 "PlaceOfTradeRule", C82 "TradeDateGuideline", C84 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails133** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1082
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1082
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1082
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1082
	TradeDate <TradDt>	[0..1]	±		1083
	SettlementDate <SttlmDt>	[0..1]	±		1083
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1083
	DealPrice <DealPric>	[0..1]	±		1084
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1084
	OpeningClosing <OpngClsg>	[0..1]	±		1084
	Reporting <Rptg>	[0..*]	±		1084
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1085
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1085
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1085
	TypeOfPrice <TpOfPric>	[0..1]	±		1085
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1086
	MatchingStatus <MtchgSts>	[0..1]	±		1086
	AffirmationStatus <AffirmSts>	[0..1]	±		1086
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1086
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1087

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.

- **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: "RestrictedFINXMax52Text" on page 2079

33.4.2.3.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 "PlaceOfTradeIdentification2" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1334
	LEI <LEI>	[0..1]	IdentifierSet		1335

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 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1237
	LEI <LEI>	[0..1]	IdentifierSet		1238

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

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 "SettlementDate20Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 "Price11" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

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: C40 "NumberRule"

Datatype: "Max3Number" on page 2070

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 "OpeningClosing4Choice" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1436

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 "Reporting9Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1439

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 "TradeTransactionCondition6Choice" on page 1911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1911
Or}	Proprietary <Prtry>	[1..1]	±		1912

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 "InvestorCapacity5Choice" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

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 "TradeOriginator4Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553

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 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1336
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1336

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 "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1902
Or}	Proprietary <Prtry>	[1..1]	±		1902

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 "AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1897
Or}	Proprietary <Prtry>	[1..1]	±		1897

33.4.2.3.3.19 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 2078

33.4.2.3.3.20 SettlementInstructionProcessingAdditionalDetails \<SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 2078

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: C23 "DescriptionPresenceRule", C24 "DescriptionUsageRule", C31 "ISINGuideline", C32 "ISINPresenceRule", C42 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification \<FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *\<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *\<OthrId>*	[0..*]			1282
	Identification *\<Id>*	[1..1]	Text		1282
	Suffix *\<Sfx>*	[0..1]	Text		1282
	Type *\<Tp>*	[1..1]	±		1282
	Description *\<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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", C55 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes122" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1259
	DayCountBasis <DayCntBsis>	[0..1]	±		1259
	RegistrationForm <RegnForm>	[0..1]	±		1260
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1260
	PaymentStatus <PmtSts>	[0..1]	±		1260
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1260
	ClassificationType <ClssfctnTp>	[0..1]	±		1261
	OptionStyle <OptnStyle>	[0..1]	±		1261
	OptionType <OptnTp>	[0..1]	±		1261
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1261
	CouponDate <CpnDt>	[0..1]	Date		1262
	ExpiryDate <XpryDt>	[0..1]	Date		1262
	FloatingRateFixingDate <FltgRateFxgDt>	[0..1]	Date		1262
	MaturityDate <MtrtyDt>	[0..1]	Date		1262
	IssueDate <IsseDt>	[0..1]	Date		1262
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1262
	PutableDate <PutblDt>	[0..1]	Date		1263
	DatedDate <DtdDt>	[0..1]	Date		1263
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1263
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1263
	CurrentFactor <CurFctr>	[0..1]	Rate		1263
	NextFactor <NxtFctr>	[0..1]	Rate		1263
	InterestRate <IntrstRate>	[0..1]	Rate		1263
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1263
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1264
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1264
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1264
	PoolNumber <PoolNb>	[0..1]	±		1264
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1264
	CallableIndicator <CllblInd>	[0..1]	Indicator		1265

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265
	MarketOrIndicativePrice <*MktOrIndctvPric*>	[0..1]	±		1265
	ExercisePrice <*ExrcPric*>	[0..1]	±		1265
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		1266
	ConversionPrice <*ConvsPric*>	[0..1]	±		1266
	StrikePrice <*StrkPric*>	[0..1]	±		1266
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±	C14	1266
	ContractSize <*CtrctSz*>	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*>	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		1268

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: C21 "DenominationRule", C64 "SafekeepingAccountOrBlockChainAddress1Rule", C70
"SafekeepingAccountOrBlockChainAddress2Rule", C74 "SafekeepingPlaceGuideline", C75
"SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount112" on page 1556 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <*SttlmQty*>	[0..1]	±		1558
	DenominationChoice <*DnmtnChc*>	[0..1]	Text		1558
	AccountOwner <*AcctOwnr*>	[0..1]	±		1558
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1558
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1559
	CashAccount <*CshAcct*>	[0..1]	±		1559
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1559
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1560

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/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.

- **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.

33.4.2.3.7 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", C41 "OpeningClosingUsageRule", C78 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails208" on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1679
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1679
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1679
	CCPEligibility <CCPElgblty>	[0..1]	±		1679
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1680
	CashClearingSystem <CshClrSys>	[0..1]	±		1680
	ExposureType <XpsrTp>	[0..1]	±		1680
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1680
	MarketClientSide <MktClntSd>	[0..1]	±		1681
	NettingEligibility <NetgElgblty>	[0..1]	±		1681
	Registration <Regn>	[0..1]	±		1681
	LegalRestrictions <LglRstrctns>	[0..1]	±		1681
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1682
	TaxCapacity <TaxCpcty>	[0..1]	±		1682
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1682
	Tracking <Trckg>	[0..1]	±		1682
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1683
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1683
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1683
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1683
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1684
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1684

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: C86 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		1096
	Counterparty *<CtrPty>*	[1..1]	±		1097
	Vendor *<Vndr>*	[0..1]	±		1097
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1097
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1099

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 "SettlementStandingInstructionDatabase5Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

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 "Counterparty16Choice" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1482
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1483

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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1532
	LEI <LEI>	[0..1]	IdentifierSet		1532

33.4.2.3.8.4 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

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", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

33.4.2.3.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 "BookTransferGuideline", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

33.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C10 "BookTransferGuideline", C22 "DepositoryGuideline", C44 "Party2PresenceRule", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule", C77 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see
"SettlementParties105" on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1635
	Party1 <Pty1>	[0..1]	±	C42, C46	1636
	Party2 <Pty2>	[0..1]	±	C42, C46	1636
	Party3 <Pty3>	[0..1]	±	C42, C46	1637
	Party4 <Pty4>	[0..1]	±	C42, C46	1638
	Party5 <Pty5>	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

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 "CashParties38" on page 1500 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Debtor <*Dbtr*>	[0..1]	±		1501
	DebtorAgent <*DbtrAgt*>	[0..1]	±		1501
	Creditor <*Cdtr*>	[0..1]	±		1502
	CreditorAgent <*CdtrAgt*>	[0..1]	±		1502
	Intermediary <*Intrmy*>	[0..1]	±		1503

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 "AmountAndDirection101" on page 1162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1163
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1163
	BrokerageAmountIndicator <BrkrgAmtInd>	[0..1]	Indicator		1163
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1163
	Amount <Amt>	[0..1]	Amount	C1, C13	1164
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1164
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1164
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1165
	ValueDate <ValDt>	[0..1]	±		1165

33.4.2.3.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1181
	ChargesFees <ChrgsFees>	[0..1]	±		1182
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1182
	TradeAmount <TradAmt>	[0..1]	±		1182
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1183
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1183
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1183
	LocalTax <LclTax>	[0..1]	±		1184
	LocalTaxCountrySpecific <LclTaxCtrySpcfc>	[0..1]	±		1184
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1184
	Margin <Mrgn>	[0..1]	±		1185
	Other <Othr>	[0..1]	±		1185
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1185
	ShippingAmount <ShppgAmt>	[0..1]	±		1186
	SpecialConcession <SpclCncssn>	[0..1]	±		1186
	StampDuty <StmpDty>	[0..1]	±		1186
	StockExchangeTax <StockXchgTax>	[0..1]	±		1187
	TransferTax <TrfTax>	[0..1]	±		1187
	TransactionTax <TxTax>	[0..1]	±		1187
	ValueAddedTax <ValAddedTax>	[0..1]	±		1188
	WithholdingTax <WhldgTax>	[0..1]	±		1188
	NetGainLoss <NetGnLoss>	[0..1]	±		1188
	ConsumptionTax <CsmptnTax>	[0..1]	±		1189
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1189
	ResearchFee <RsrchFee>	[0..1]	±		1189

33.4.2.3.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C30 "InvestorCountryCodeRule", C58 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1108
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1109
	StockExchange <StockXchg>	[0..1]	±		1110
	TradeRegulator <TradRgltr>	[0..1]	±		1110
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1110
	Broker <Brkr>	[0..1]	±	C63, C69	1111

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: C27 "IdentificationNationalityOfInvestorRule", C62 "SafekeepingAccountOrBlockChainAddress1Rule", C68 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount208" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1491
	LEI <LEI>	[0..1]	IdentifierSet		1492
	AlternateIdentification <AltrnId>	[0..1]	±		1492
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1492
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1492
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1493
	ProcessingIdentification <PrcgId>	[0..1]	Text		1493
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1493

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 <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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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 "PartyIdentificationAndAccount181" on page 1504 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1504
	LEI *<LEI>*	[0..1]	IdentifierSet		1504
	AlternateIdentification *<AltrnId>*	[0..1]	±		1504
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1505
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1505

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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: C63 "SafekeepingAccountOrBlockChainAddress1Rule", C69 "SafekeepingAccountOrBlockChainAddress2Rule"

Broker <Brkr> contains the following elements (see "PartyIdentificationAndAccount209" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1489
	LEI <LEI>	[0..1]	IdentifierSet		1489
	AlternateIdentification <AltrnId>	[0..1]	±		1490
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1490
	ProcessingIdentification <PrcgId>	[0..1]	Text		1490
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1490

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 elements (see "RegistrationParameters7" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <Certfctnld>	[0..1]	Text		1404
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1404
	RegistrarAccount <RegarAcct>	[0..1]	Text		1404
	CertificateNumber <CertNb>	[0..*]	±	C19	1404

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: C80 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.039.002.06 SecuritiesSettlementTransactionModification RequestStatusAdvice002V06

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 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V06 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> <SctiesSttlmTxModReqStsAdvc>	[1..1]		C20, C22, C24	
	ModificationRequestReference <*ModReqRef*>	[1..1]	Text		1119
	AccountOwner <*AcctOwnr*>	[0..1]	±		1119
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1119
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1120
	TransactionIdentification <*TxId*>	[0..1]	±	C1, C14	1120
	ModificationProcessingStatus <*ModPrcgSts*>	[1..1]			1121
{Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		1121
Or	**PendingProcessing** <*PdgPrcg*>	[1..1]	±		1122
Or	**Denied** <*Dnd*>	[1..1]	±		1122
Or	**Rejected** <*Rjctd*>	[1..1]	±		1122
Or	**Repaired** <*Rprd*>	[1..1]	±		1122
Or	**Modified** <*Modfd*>	[1..1]	±		1123
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1123
	TransactionDetails <*TxDtls*>	[0..1]			1123
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C9, C10, C12, C13, C15	1124
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1125
	Payment <*Pmt*>	[1..1]	CodeSet		1125
	SettlementQuantity <*SttlmQty*>	[1..1]	±		1126
	SettlementAmount <*SttlmAmt*>	[0..1]	±		1126
	SettlementDate <*SttlmDt*>	[1..1]	±		1126
	TradeDate <*TradDt*>	[0..1]	±		1127
	DeliveringSettlementParties <*DlvrgSttlmPties*>	[0..1]	±	C16, C17, C18, C19	1127
	ReceivingSettlementParties <*RcvgSttlmPties*>	[0..1]	±	C16, C17, C18, C19	1128
	Investor <*Invstr*>	[0..1]	±		1130

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C25	1130

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   AdditionalReasonInforrmationRule

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 a ISIN code exist. 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: "RestrictedFINXMax16Text" on page 2076

34.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1146
	Type <Tp>	[0..1]	±		1146
	Name <Nm>	[0..1]	Text		1146

34.4.4   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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

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 "TransactionIdentifications37" on page 1307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1308
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1308
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1308
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1308
	OtherIdentification <OthrId>	[0..1]	Text		1308

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 **ModificationProcessingStatus11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±		1121
Or	**PendingProcessing** <*PdgPrcg*>	[1..1]	±		1122
Or	**Denied** <*Dnd*>	[1..1]	±		1122
Or	**Rejected** <*Rjctd*>	[1..1]	±		1122
Or	**Repaired** <*Rprd*>	[1..1]	±		1122
Or	**Modified** <*Modfd*>	[1..1]	±		1123
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1123

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 "AcknowledgedAcceptedStatus30Choice" on page 1905 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1906
Or}	Reason <*Rsn*>	[1..*]			1906
	Code <*Cd*>	[1..1]	±		1906
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1906

34.4.6.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Modification is pending processing.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus16Choice" on page 1858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1858
Or}	Reason <Rsn>	[1..*]			1858
	Code <Cd>	[1..1]	±		1858
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1859

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 "DeniedStatus19Choice" on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]	±		1809
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1809

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 "RejectionStatus42Choice" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1813
Or}	Reason <Rsn>	[1..*]			1814
	Code <Cd>	[1..1]	±		1814
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1814

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 "RepairStatus17Choice" on page 1853 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1853
Or}	Reason <*Rsn*>	[1..*]			1853
	Code <*Cd*>	[1..1]	±		1853
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1853

34.4.6.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following elements (see "ModificationStatus5Choice" on page 1805 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1806
Or}	Reason <*Rsn*>	[0..*]			1806
	Code <*Cd*>	[1..1]			1806
{Or	Code <*Cd*>	[1..1]	CodeSet		1806
Or}	Proprietary <*Prtry*>	[1..1]	±		1807
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1807

34.4.6.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

34.4.7   TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtls> contains the following **TransactionDetails158** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1124
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1125
	Payment <Pmt>	[1..1]	CodeSet		1125
	SettlementQuantity <SttlmQty>	[1..1]	±		1126
	SettlementAmount <SttlmAmt>	[0..1]	±		1126
	SettlementDate <SttlmDt>	[1..1]	±		1126
	TradeDate <TradDt>	[0..1]	±		1127
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C16, C17, C18, C19	1127
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C16, C17, C18, C19	1128
	Investor <Invstr>	[0..1]	±		1130

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1282
	OtherIdentification <OthrId>	[0..*]			1282
	Identification <Id>	[1..1]	Text		1282
	Suffix <Sfx>	[0..1]	Text		1282
	Type <Tp>	[1..1]	±		1282
	Description <Desc>	[0..1]	Text		1283

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 a ISIN code exist. 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 1995

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 1939

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1202

34.4.7.6 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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1240
Or}	DateCode <DtCd>	[1..1]	±		1241

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1243
Or}	DateCode <DtCd>	[1..1]			1243
{Or	Code <Cd>	[1..1]	CodeSet		1243
Or}	Proprietary <Prtry>	[1..1]	±		1243

34.4.7.8 DeliveringSettlementParties <DlvrgSttlmPties>

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1624
	Identification <Id>	[1..1]			1624
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1625
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1625
	LEI <LEI>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <PrcgId>	[0..1]	Text		1625
	Party1 <Pty1>	[0..1]	±	C15, C18	1625
	Party2 <Pty2>	[0..1]	±	C15, C18	1626
	Party3 <Pty3>	[0..1]	±	C15, C18	1627
	Party4 <Pty4>	[0..1]	±	C15, C18	1628
	Party5 <Pty5>	[0..1]	±	C15, C18	1628

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
"SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

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 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1474
	Envelope <Envlp>	[1..1]	(External Schema)		1475

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.040.002.04 SecuritiesSettlementTransactionCounterpartyResponse002V04

35.1   MessageDefinition Functionality

Scope

An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:

- 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)

- 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 SecuritiesSettlementTransactionCounterpartyResponse002V04 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Provides unambiguous transaction identification information.

B. ResponseStatus

Provides the response status related to an allegement 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]			
	TransactionIdentification *<TxId>*	[1..1]			1135
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[0..1]	Text		1136
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1136
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1136
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1136
	ResponseStatus *<RspnSts>*	[1..1]	±		1136
	TransactionDetails *<TxDtls>*	[0..1]		C17, C19, C21	1137
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C12	1138
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1139
	Payment *<Pmt>*	[1..1]	CodeSet		1139
	SettlementQuantity *<SttlmQty>*	[1..1]	±		1140
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1140
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1140
	SettlementAmount *<SttlmAmt>*	[0..1]	±		1140
	SettlementDate *<SttlmDt>*	[1..1]	±		1141
	TradeDate *<TradDt>*	[0..1]	±		1141
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	1141
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	1143
	Investor *<Invstr>*	[0..1]	±		1144
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	1144

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 a ISIN code exist. 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 **TransactionIdentification7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[0..1]	Text		1136
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1136
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1136
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1136

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: "RestrictedFINXMax16Text" on page 2076

35.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

35.4.2 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the response status related to an allegement or a counterparty's instruction.

ResponseStatus <RspnSts> contains one of the following elements (see "ResponseStatus8Choice" on page 1865 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Consented *<Cnsntd>*	[1..1]	±		1865
Or	Rejected *<Rjctd>*	[1..1]	±		1865
Or}	Pending *<Pdg>*	[1..1]	±		1866

35.4.3 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C17 "SafekeepingAccountOrBlockChainAddress1Rule", C19 "SafekeepingAccountOrBlockChainAddress2Rule", C21 "SafekeepingAccountOrBlockChainAddress3Rule"

TransactionDetails <TxDtls> contains the following **TransactionDetails157** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C12	1138
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1139
	Payment *<Pmt>*	[1..1]	CodeSet		1139
	SettlementQuantity *<SttlmQty>*	[1..1]	±		1140
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1140
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1140
	SettlementAmount *<SttlmAmt>*	[0..1]	±		1140
	SettlementDate *<SttlmDt>*	[1..1]	±		1141
	TradeDate *<TradDt>*	[0..1]	±		1141
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	1141
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C13, C14, C15, C16	1143
	Investor *<Invstr>*	[0..1]	±		1144

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 "SecurityIdentification20" on page 1281 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1282
	OtherIdentification *<OthrId>*	[0..*]			1282
	Identification *<Id>*	[1..1]	Text		1282
	Suffix *<Sfx>*	[0..1]	Text		1282
	Type *<Tp>*	[1..1]	±		1282
	Description *<Desc>*	[0..1]	Text		1283

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 a ISIN code exist. 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 1995

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 1939

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 "Quantity54Choice" on page 1600 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		1601

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 "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

35.4.3.6 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1383
	Type <*Tp*>	[0..1]	±		1384
	Name <*Nm*>	[0..1]	Text		1384

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 "AmountAndDirection67" on page 1201 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1201
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1202

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 "SettlementDate32Choice" on page 1240 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1240
Or}	DateCode <*DtCd*>	[1..1]	±		1241

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 "TradeDate9Choice" on page 1242 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1243
Or}	DateCode <*DtCd*>	[1..1]			1243
{Or	Code <*Cd*>	[1..1]	CodeSet		1243
Or}	Proprietary <*Prtry*>	[1..1]	±		1243

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "SettlementParties109" on page 1622 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			1624
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625
	Party1 <*Pty1*>	[0..1]	±	C15, C18	1625
	Party2 <*Pty2*>	[0..1]	±	C15, C18	1626
	Party3 <*Pty3*>	[0..1]	±	C15, C18	1627
	Party4 <*Pty4*>	[0..1]	±	C15, C18	1628
	Party5 <*Pty5*>	[0..1]	±	C15, C18	1628

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 "PartyIdentification170" on page 1513 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			1513
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1514
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1514
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1514
	LEI *<LEI>*	[0..1]	IdentifierSet		1515

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 1474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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 SecuritiesAccount30

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		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

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: "RestrictedFINXMax35Text" on page 2078

36.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 2074

36.1.1.2 SecuritiesAccount42

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		1147
	Type <*Tp*>	[0..1]	±		1147
	Name <*Nm*>	[0..1]	Text		1147
	Designation <*Dsgnt*>	[0..1]	Text		1147

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.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.1.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see "PurposeCode8Choice" on page 1441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1442
Or}	Proprietary <*Prtry*>	[1..1]	±		1442

36.1.1.2.3 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 2074

36.1.1.2.4 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: "RestrictedFINXMax35Text" on page 2078

36.1.1.3 SecuritiesAccount37

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		1148
	Type *<Tp>*	[0..1]	±		1148
	Name *<Nm>*	[0..1]	Text		1148

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: "RestrictedFINXMax35Text" on page 2078

36.1.1.3.2 Type <Tp>

Presence: [0..1]

Definition: Type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.1.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 2074

36.1.1.4 SecuritiesAccount40

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		1148
	Type *<Tp>*	[0..1]	±		1149
	Name *<Nm>*	[0..1]	Text		1149
	Designation *<Dsgnt>*	[0..1]	Text		1149

36.1.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.1.4.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.1.4.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 2074

36.1.1.4.4 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: "RestrictedFINXMax35Text" on page 2078

36.1.1.5 Account30

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]	±		1149
	AccountServicer *<AcctSvcr>*	[0..1]	±		1150

36.1.1.5.1 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 "AccountIdentification4" on page 1150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1150
	Identification <Id>	[1..1]	Text		1150

36.1.1.5.2 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 "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1521
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1521

36.1.2 Account Identification

36.1.2.1 AccountIdentification4

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]			1150
	Identification <Id>	[1..1]	Text		1150

36.1.2.1.1 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 **SimpleIdentificationInformation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1150

36.1.2.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.2.2 SecuritiesAccount34

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		1151
	Type <*Tp*>	[0..1]	±		1151
	Name <*Nm*>	[0..1]	Text		1151

36.1.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.".

Datatype: "RestrictedFINXMax35Text" on page 2078

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 "PurposeCode8Choice" on page 1441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1442
Or}	Proprietary <*Prtry*>	[1..1]	±		1442

36.1.2.2.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 2074

36.1.2.3 CashAccountIdentification6Choice

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	C23	1152
Or}	Proprietary <*Prtry*>	[1..1]	Text		1152

36.1.2.3.1 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: C23 "IBAN"

Datatype: "IBAN2007Identifier" on page 2068

Constraints

- **IBAN**

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

36.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: "RestrictedFINX2Max34Text" on page 2076

36.1.3   Amount

36.1.3.1 AmountAndDirection14

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, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

36.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 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 <u>"PlusOrMinusIndicator" on page 2069</u>):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

36.1.3.2 OtherAmounts33

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1153
	ChargesFees <*ChrgsFees*>	[0..1]	±		1154
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		1154
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		1154
	LocalTax <*LclTax*>	[0..1]	±		1155
	Other <*Othr*>	[0..1]	±		1155
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		1155
	ShippingAmount <*ShppgAmt*>	[0..1]	±		1156
	StampDuty <*StmpDty*>	[0..1]	±		1156
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		1156
	TransferTax <*TrfTax*>	[0..1]	±		1157
	TransactionTax <*TxTax*>	[0..1]	±		1157
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		1157
	WithholdingTax <*WhldgTax*>	[0..1]	±		1158
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		1158
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		1158

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.3 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.4 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.6 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.7 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.2.8 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.2.9 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.2.10 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.11 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.12 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.13 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.14 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.15 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.2.16 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.3 OtherAmounts36

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1159
	ChargesFees <ChrgsFees>	[0..1]	±		1160
	TradeAmount <TradAmt>	[0..1]	±		1160
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1160
	LocalTax <LclTax>	[0..1]	±		1160
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1161
	Other <Othr>	[0..1]	±		1161
	StampDuty <StmpDty>	[0..1]	±		1161
	TransactionTax <TxTax>	[0..1]	±		1162
	WithholdingTax <WhldgTax>	[0..1]	±		1162
	ConsumptionTax <CsmptnTax>	[0..1]	±		1162

36.1.3.3.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1201

36.1.3.3.2 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 "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1201

36.1.3.3.3 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1201

36.1.3.3.4 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1201

36.1.3.3.5 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1201

36.1.3.3.6 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1201

36.1.3.3.7 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1201

36.1.3.3.8 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1201

36.1.3.3.9 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1201

36.1.3.3.10 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1201

36.1.3.3.11 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection72" on page 1200 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1201

36.1.3.4 AmountAndDirection101

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		1163
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		1163
	BrokerageAmountIndicator *<BrkrgAmtInd>*	[0..1]	Indicator		1163
	ResearchFeeIndicator *<RsrchFeeInd>*	[0..1]	Indicator		1163
	Amount *<Amt>*	[0..1]	Amount	C1, C13	1164
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1164
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1164
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1165
	ValueDate *<ValDt>*	[0..1]	±		1165

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 2069):

• *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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.3.4.3 BrokerageAmountIndicator <BrkrgAmtInd>

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 2069):

• *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 2069):

- *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", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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 1938

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", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms27" on page 1287 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	1287
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	1287
	ExchangeRate *<XchgRate>*	[1..1]	Rate		1287
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C13	1288

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.3.5 AmountAndDirection96

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		1166
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		1166
	BrokerageAmountIndicator *<BrkrgAmtInd>*	[0..1]	Indicator		1166
	ResearchFeeIndicator *<RsrchFeeInd>*	[0..1]	Indicator		1166
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1167
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1167
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1167
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1168
	ValueDate *<ValDt>*	[0..1]	±		1168

36.1.3.5.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.3.5.2 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.3.5.3 BrokerageAmountIndicator <BrkrgAmtInd>

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.3.5.4 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.3.5.5 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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.

36.1.3.5.6 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.5.7 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", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.3.5.8 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms27" on page 1287 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	1287
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	1287
	ExchangeRate *<XchgRate>*	[1..1]	Rate		1287
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C13	1288

36.1.3.5.9 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.3.6 AmountAndDirection92

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, C13	1169
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1169
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1169
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1170
	ValueDate <ValDt>	[0..1]	±		1170

36.1.3.6.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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.

36.1.3.6.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.6.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.3.6.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms27" on page 1287 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	1287
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	1287
	ExchangeRate *<XchgRate>*	[1..1]	Rate		1287
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C13	1288

36.1.3.6.5 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.3.7 OtherAmounts44

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1171
	ChargesFees <*ChrgsFees*>	[0..1]	±		1172
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		1172
	TradeAmount <*TradAmt*>	[0..1]	±		1172
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		1173
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		1173
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		1173
	LocalTax <*LclTax*>	[0..1]	±		1174
	LocalTaxCountrySpecific <*LclTaxCtrySpcfc*>	[0..1]	±		1174
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		1174
	Margin <*Mrgn*>	[0..1]	±		1175
	Other <*Othr*>	[0..1]	±		1175
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		1175
	ShippingAmount <*ShppgAmt*>	[0..1]	±		1176
	SpecialConcession <*SpclCncssn*>	[0..1]	±		1176
	StampDuty <*StmpDty*>	[0..1]	±		1176
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		1177
	TransferTax <*TrfTax*>	[0..1]	±		1177
	TransactionTax <*TxTax*>	[0..1]	±		1177
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		1178
	WithholdingTax <*WhldgTax*>	[0..1]	±		1178
	NetGainLoss <*NetGnLoss*>	[0..1]	±		1178
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		1179
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		1179
	BookValue <*BookVal*>	[0..1]	±		1179
	CollateralMonitorAmount <*CollMntrAmt*>	[0..1]	±		1180
	ResearchFee <*RsrchFee*>	[0..1]	±		1180

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.7.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.7.9 LocalTaxCountrySpecific <LclTaxCtrySpcfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpcfc> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.7.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.7.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.7.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.7.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.7.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.7.25 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.7.26 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.7.27 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 1208 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C15	1209
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1209
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C15	1209
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1210

36.1.3.8 OtherAmounts43

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		1181
	ChargesFees <*ChrgsFees*>	[0..1]	±		1182
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		1182
	TradeAmount <*TradAmt*>	[0..1]	±		1182
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		1183
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		1183
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		1183
	LocalTax <*LclTax*>	[0..1]	±		1184
	LocalTaxCountrySpecific <*LclTaxCtrySpcfc*>	[0..1]	±		1184
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		1184
	Margin <*Mrgn*>	[0..1]	±		1185
	Other <*Othr*>	[0..1]	±		1185
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		1185
	ShippingAmount <*ShppgAmt*>	[0..1]	±		1186
	SpecialConcession <*SpclCncssn*>	[0..1]	±		1186
	StampDuty <*StmpDty*>	[0..1]	±		1186
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		1187
	TransferTax <*TrfTax*>	[0..1]	±		1187
	TransactionTax <*TxTax*>	[0..1]	±		1187
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		1188
	WithholdingTax <*WhldgTax*>	[0..1]	±		1188
	NetGainLoss <*NetGnLoss*>	[0..1]	±		1188
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		1189
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		1189
	ResearchFee <*RsrchFee*>	[0..1]	±		1189

36.1.3.8.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.8.2 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.8.3 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.8.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.8.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.8.6 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.8.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.9 LocalTaxCountrySpecific <LclTaxCtrySpcfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpcfc> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.11 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.13 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.8.14 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.8.15 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.8.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.18 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.8.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.8.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.8.22 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.24 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.8.25 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 1208 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C15	1209
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1209
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C15	1209
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1210

36.1.3.9 OtherAmounts42

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1191
	ChargesFees *<ChrgsFees>*	[0..1]	±		1192
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		1192
	TradeAmount *<TradAmt>*	[0..1]	±		1192
	ExecutingBrokerAmount *<ExctgBrkrAmt>*	[0..1]	±		1193
	IssueDiscountAllowance *<IsseDscntAllwnc>*	[0..1]	±		1193
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		1193
	LocalTax *<LclTax>*	[0..1]	±		1194
	LocalBrokerCommission *<LclBrkrComssn>*	[0..1]	±		1194
	Margin *<Mrgn>*	[0..1]	±		1194
	Other *<Othr>*	[0..1]	±		1195
	RegulatoryAmount *<RgltryAmt>*	[0..1]	±		1195
	ShippingAmount *<ShppgAmt>*	[0..1]	±		1195
	SpecialConcession *<SpclCncssn>*	[0..1]	±		1196
	StampDuty *<StmpDty>*	[0..1]	±		1196
	StockExchangeTax *<StockXchgTax>*	[0..1]	±		1196
	TransferTax *<TrfTax>*	[0..1]	±		1197
	TransactionTax *<TxTax>*	[0..1]	±		1197
	ValueAddedTax *<ValAddedTax>*	[0..1]	±		1197
	WithholdingTax *<WhldgTax>*	[0..1]	±		1198
	NetGainLoss *<NetGnLoss>*	[0..1]	±		1198
	ConsumptionTax *<CsmptnTax>*	[0..1]	±		1198
	AccruedCapitalisationAmount *<AcrdCptlstnAmt>*	[0..1]	±		1199
	BookValue *<BookVal>*	[0..1]	±		1199
	ResearchFee *<RsrchFee>*	[0..1]	±		1199

36.1.3.9.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.2 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.3 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.6 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.9 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.10 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.11 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.12 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.13 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.9.14 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.9.15 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1206

36.1.3.9.16 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.17 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.18 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1206

36.1.3.9.19 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.20 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.21 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.22 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.23 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.24 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 "AmountAndDirection58" on page 1205 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.9.25 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 1208 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C15	1209
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1209
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C15	1209
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1210

36.1.3.10 AmountAndDirection72

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1200
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1200
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1201

36.1.3.10.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.3.10.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.10.3 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms27" on page 1287 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	1287
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	1287
	ExchangeRate <*XchgRate*>	[1..1]	Rate		1287
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C13	1288

36.1.3.11 AmountAndDirection67

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, C13	1201
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1202
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1202

36.1.3.11.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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 1938

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", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 AmountAndDirection66

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, C13	1202
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1203
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1203
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1203

36.1.3.12.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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 1938

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", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms27" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1287
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1287
	ExchangeRate <XchgRate>	[1..1]	Rate		1287
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1288

36.1.3.13 AmountAndDirection59

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1204
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1204

36.1.3.13.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 1938

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

36.1.3.14 AmountAndDirection58

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1205
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1205
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	1205
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1206

36.1.3.14.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 1938

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", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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 <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms27" on page 1287 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C1	1287
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	1287
	ExchangeRate <*XchgRate*>	[1..1]	Rate		1287
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C13	1288

36.1.3.15 AmountAndDirection57

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, C13	1206
	CreditDebitIndicator <*CdtDbtInd*>	[1..1]	CodeSet		1207

36.1.3.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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.

36.1.3.15.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.16 AmountAndDirection55

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1207
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		1208
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	1208
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		1208

36.1.3.16.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.3.16.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.16.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.3.16.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms23" on page 1472 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	1472
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	1472
	ExchangeRate *<XchgRate>*	[1..1]	Rate		1473
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C9	1473

36.1.3.17 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, C15	1209
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		1209
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C15	1209
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		1210

36.1.3.17.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C15 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1920

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.

36.1.3.17.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.17.3 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", C15 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1920

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.

36.1.3.17.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms23" on page 1472 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	1472
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	1472
	ExchangeRate *<XchgRate>*	[1..1]	Rate		1473
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C9	1473

36.1.3.18 AmountAndDirection19

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, C13	1210
	CreditDebit *<CdtDbt>*	[0..1]	CodeSet		1211

36.1.3.18.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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.

36.1.3.18.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: "CreditDebitCode" on page 1938

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

36.1.3.19 AmountAndDirection18

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, C8	1211
	CreditDebit *<CdtDbt>*	[1..1]	CodeSet		1211

36.1.3.19.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.3.19.2 CreditDebit <CdtDbt>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1938

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

36.1.4   Balance

36.1.4.1 BalanceAmounts4

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[0..1]	±		1212
	PreviousHoldingValue *<PrvsHldgVal>*	[0..1]	±		1212
	BookValue *<BookVal>*	[0..1]	±		1213
	EligibleCollateralValue *<ElgblCollVal>*	[0..1]	±		1213
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		1213

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	1152
	Sign *<Sgn>*	[1..1]	Indicator		1153

36.1.4.2 ClosingBalance6

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		1214
	ClosingBalance *<ClsgBal>*	[1..1]	±		1214

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 2052

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 "ClosingBalance7Choice" on page 1214 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Final *<Fnl>*	[1..1]	±		1214
Or}	Intermediary *<Intrmy>*	[1..1]	±		1215

36.1.4.3 ClosingBalance7Choice

Definition: Choice of closing balance.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Final *<Fnl>*	[1..1]	±		1214
Or}	Intermediary *<Intrmy>*	[1..1]	±		1215

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1599
Or}	Proprietary <Prtry>	[1..1]	±		1599

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1599
Or}	Proprietary <Prtry>	[1..1]	±		1599

36.1.4.4 AdditionalBalanceInformation24

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]	±		1215
	Quantity <Qty>	[1..1]	±		1216
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1216
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1216

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 SubBalanceAdditionnalDetails is used, them 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 <u>"SubBalanceType14Choice" on page 1227</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1227
Or}	Proprietary <*Prtry*>	[1..1]	±		1228

36.1.4.4.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see <u>"Balance27" on page 1224</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <*ShrtLngInd*>	[0..1]	CodeSet		1224
	Quantity <*Qty*>	[1..1]	±		1224

36.1.4.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: <u>"RestrictedFINXMax140Text" on page 2076</u>

36.1.4.4.4 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 <u>"QuantityBreakdown71" on page 1588</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		1588
	LotQuantity <*LotQty*>	[0..1]	±		1589
	LotDateTime <*LotDtTm*>	[0..1]	±		1589
	LotPrice <*LotPric*>	[0..1]	±		1589
	TypeOfPrice <*TpOfPric*>	[0..1]	±		1589

36.1.4.5 AdditionalBalanceInformation23

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]	±		1217
	Quantity <Qty>	[1..1]	±		1217
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1217

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 SubBalanceAdditionnalDetails is used, them 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 "SubBalanceType14Choice" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1227
Or}	Proprietary <Prtry>	[1..1]	±		1228

36.1.4.5.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "SubBalanceQuantity9Choice" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1597
Or	Proprietary <Prtry>	[1..1]	±		1597
Or}	QuantityAndAvailability <QtyAndAvlbty>	[1..1]	±		1597

36.1.4.5.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.4.6 OpeningBalance6

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		1218
	OpeningBalance *<OpngBal>*	[1..1]	±		1218

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 2052

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 "OpeningBalance7Choice" on page 1222 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	First *<Frst>*	[1..1]	±		1223
Or}	Intermediary *<Intrmy>*	[1..1]	±		1223

36.1.4.7 SubBalanceInformation24

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]	±		1219
	Quantity <*Qty*>	[1..1]	±		1219
	SubBalanceAdditionalDetails <*SubBalAddtlDtls*>	[0..1]	Text		1219
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1220
	AdditionalBalanceBreakdownDetails <*AddtlBalBrkdwnDtls*>	[0..*]	±	C19, C39	1220

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 SubBalanceAdditionnalDetails is used, them 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 "SubBalanceType13Choice" on page 1228 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1228
Or}	Proprietary <*Prtry*>	[1..1]	±		1230

36.1.4.7.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "Balance27" on page 1224 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <*ShrtLngInd*>	[0..1]	CodeSet		1224
	Quantity <*Qty*>	[1..1]	±		1224

36.1.4.7.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.4.7.4 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 "QuantityBreakdown71" on page 1588 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1588
	LotQuantity <LotQty>	[0..1]	±		1589
	LotDateTime <LotDtTm>	[0..1]	±		1589
	LotPrice <LotPric>	[0..1]	±		1589
	TypeOfPrice <TpOfPric>	[0..1]	±		1589

36.1.4.7.5 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 "AdditionalBalanceInformation24" on page 1215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1215
	Quantity <Qty>	[1..1]	±		1216
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1216
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1216

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

36.1.4.8 SubBalanceInformation23

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]	±		1221
	Quantity *<Qty>*	[1..1]	±		1221
	SubBalanceAdditionalDetails *<SubBalAddtlDtls>*	[0..1]	Text		1222
	AdditionalBalanceBreakdownDetails *<AddtlBalBrkdwnDtls>*	[0..*]	±	C17, C37	1222

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 SubBalanceAdditionnalDetails is used, them 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 "SubBalanceType13Choice" on page 1228 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1228
Or}	Proprietary *<Prtry>*	[1..1]	±		1230

36.1.4.8.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "SubBalanceQuantity9Choice" on page 1596 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1597
Or	Proprietary <*Prtry*>	[1..1]	±		1597
Or}	QuantityAndAvailability <*QtyAndAvlbty*>	[1..1]	±		1597

36.1.4.8.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.4.8.4 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 "AdditionalBalanceInformation23" on page 1216 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubBalanceType <*SubBalTp*>	[1..1]	±		1217
	Quantity <*Qty*>	[1..1]	±		1217
	SubBalanceAdditionalDetails <*SubBalAddtlDtls*>	[0..1]	Text		1217

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 SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

36.1.4.9 OpeningBalance7Choice

Definition: Choice of opening balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	First <*Frst*>	[1..1]	±		1223
Or}	Intermediary <*Intrmy*>	[1..1]	±		1223

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1599
Or}	Proprietary <*Prtry*>	[1..1]	±		1599

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1599
Or}	Proprietary <*Prtry*>	[1..1]	±		1599

36.1.4.10　SecuritiesSubBalanceTypeAndQuantityBreakdown6

Definition: Quantity breakdown information for a specific securities balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		1223
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1224

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 "SecuritiesBalanceType8Choice" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1230
Or}	Proprietary <Prtry>	[1..1]	±		1232

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 "QuantityBreakdown65" on page 1594 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1594
	LotQuantity <LotQty>	[0..1]	±	C14	1595
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1595

36.1.4.11 Balance27

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		1224
	Quantity <Qty>	[1..1]	±		1224

36.1.4.11.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 2052

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 "SubBalanceQuantity9Choice" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1597
Or	Proprietary <Prtry>	[1..1]	±		1597
Or}	QuantityAndAvailability <QtyAndAvlbty>	[1..1]	±		1597

36.1.4.12 Balance25

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		1225
	Quantity <Qty>	[1..1]	±		1225

36.1.4.12.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 2052

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 "BalanceQuantity17Choice" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1599
Or}	Proprietary <Prtry>	[1..1]	±		1599

36.1.4.13 Balance23

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		1226
	Quantity *<Qty>*	[1..1]	±		1226

36.1.4.13.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 2052

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 "BalanceQuantity15Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		1600
Or}	Proprietary *<Prtry>*	[1..1]	±		1600

36.1.4.14 Balance22

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		1226
	Quantity *<Qty>*	[1..1]	±		1227

36.1.4.14.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 2052

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 "BalanceQuantity15Choice" on page 1600 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		1600
Or}	Proprietary <*Prtry*>	[1..1]	±		1600

36.1.4.15 SubBalanceType14Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1227
Or}	Proprietary <*Prtry*>	[1..1]	±		1228

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 2024

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	QuasiIssued	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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.4.16 SubBalanceType13Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1228
Or}	Proprietary <*Prtry*>	[1..1]	±		1230

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 2021

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.4.17 SecuritiesBalanceType8Choice

Definition: Choice of format for the balance type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1230
Or}	Proprietary <*Prtry*>	[1..1]	±		1232

36.1.4.17.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType11Code" on page 2019

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.
DRAW	Drawn	Settlement transactions relates to drawn securities.

CodeName	Name	Definition
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	QuasiIssued	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.

36.1.4.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.4.18 SecuritiesBalanceType11Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1233
Or}	Proprietary <Prtry>	[1..1]	±		1233

36.1.4.18.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType13Code" on page 2023

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	QuasiIssued	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.

36.1.4.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.4.19　BalanceAmounts6

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldingValue <*HldgVal*>	[1..1]	±		1234
	BookValue <*BookVal*>	[0..1]	±		1234
	UnrealisedGainLoss <*UrlsdGnLoss*>	[0..1]	±		1234

36.1.4.19.1　HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see <u>"AmountAndDirection14" on page 1152</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1152
	Sign <*Sgn*>	[1..1]	Indicator		1153

36.1.4.19.2　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 <u>"AmountAndDirection14" on page 1152</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	1152
	Sign <*Sgn*>	[1..1]	Indicator		1153

36.1.4.19.3　UnrealisedGainLoss <UrlsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrlsdGnLoss> contains the following elements (see "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1152
	Sign <Sgn>	[1..1]	Indicator		1153

36.1.4.20 BalanceAmounts5

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]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1235
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

36.1.4.20.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1152
	Sign <Sgn>	[1..1]	Indicator		1153

36.1.4.20.2 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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1152
	Sign <Sgn>	[1..1]	Indicator		1153

36.1.4.20.3 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 "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1152
	Sign <Sgn>	[1..1]	Indicator		1153

36.1.4.20.4 UnrealisedGainLoss <UrlsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrlsdGnLoss> contains the following elements (see "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1152
	Sign <Sgn>	[1..1]	Indicator		1153

36.1.4.20.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection14" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1152
	Sign <Sgn>	[1..1]	Indicator		1153

36.1.5   Cash

36.1.5.1 CashSettlementSystem5Choice

Definition: Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1236
Or}	Proprietary <Prtry>	[1..1]	±		1237

36.1.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Cash settlement system expressed as an ISO 20022 code.

Datatype: "CashSettlementSystem2Code" on page 1930

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

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	1237
	LEI <*LEI*>	[0..1]	IdentifierSet		1238

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 2067

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 2069

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]	±		1238
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1238

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 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1246
	ToDateTime <ToDtTm>	[1..1]	DateTime		1246

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 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1239
	ToDate <ToDt>	[1..1]	Date		1239

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		1239
	ToDate <*ToDt*>	[1..1]	Date		1239

36.1.8.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODate" on page 2066

36.1.8.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODate" on page 2066

36.1.8.2 TerminationDate7Choice

Definition: Choice of format for the termination date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1239
Or}	Code <*Cd*>	[1..1]			1240
{Or	Code <*Cd*>	[1..1]	CodeSet		1240
Or}	Proprietary <*Prtry*>	[1..1]	±		1240

36.1.8.2.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

36.1.8.2.2 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 **DateCode32Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1240
Or}	Proprietary <*Prtry*>	[1..1]	±		1240

36.1.8.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Date expressed as an ISO 20022 code.

Datatype: "DateType5Code" on page 1939

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

36.1.8.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.8.3 SettlementDate32Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1240
Or}	DateCode <*DtCd*>	[1..1]	±		1241

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

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 "SettlementDateCode11Choice" on page 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1244
Or}	Proprietary <*Prtry*>	[1..1]	±		1245

36.1.8.4 SettlementDate22Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		1241
Or}	DateCode <*DtCd*>	[1..1]	±		1241

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

36.1.8.4.2 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 <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.8.5 SettlementDate20Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1242
Or}	DateCode <DtCd>	[1..1]	±		1242

36.1.8.5.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see <u>"DateAndDateTime2Choice" on page 1244</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

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 one of the following elements (see <u>"SettlementDateCode9Choice" on page 1245</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1245
Or}	Proprietary <Prtry>	[1..1]	±		1245

36.1.8.6 TradeDate9Choice

Definition: Choice of format for the trade date.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		1243
Or}	DateCode *<DtCd>*	[1..1]			1243
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

36.1.8.6.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO date.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.8.6.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following **TradeDateCode4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1243
Or}	Proprietary *<Prtry>*	[1..1]	±		1243

36.1.8.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "DateType3Code" on page 1939

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

36.1.8.6.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.8.7 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		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

36.1.8.7.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 2066

36.1.8.7.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 2067

36.1.8.8 SettlementDateCode11Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1244
Or}	Proprietary <*Prtry*>	[1..1]	±		1245

36.1.8.8.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "DateType4Code" on page 1939

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.8.9 SettlementDateCode9Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1245
Or}	Proprietary <*Prtry*>	[1..1]	±		1245

36.1.8.9.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "SettlementDate4Code" on page 2042

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

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		1246
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		1246

36.1.9.1.1　FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 2067

36.1.9.1.2　ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 2067

36.1.9.2　DateAndPeriod3Choice

Definition: Choice between a date and period.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	StatementDate *<StmtDt>*	[1..1]	±		1246
Or}	StatementPeriod *<StmtPrd>*	[1..1]	±		1247

36.1.9.2.1　StatementDate <StmtDt>

Presence: [1..1]

Definition: Date of the statement.

StatementDate <StmtDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.9.2.2 StatementPeriod <StmtPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtPrd> contains one of the following elements (see "Period7Choice" on page 1238 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime *<FrDtTmToDtTm>*	[1..1]	±		1238
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		1238

36.1.10 Document

36.1.10.1 DocumentNumber14

Definition: Identification of a document.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Number *<Nb>*	[1..1]	±	C6	1247

36.1.10.1.1 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 "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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.

36.1.10.2 DocumentNumber16Choice

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		1248
Or	LongNumber *<LngNb>*	[1..1]	Text		1248
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1248

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.

36.1.10.2.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 2071

36.1.10.2.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 2072

36.1.10.2.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification163" on page 1328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1328
	Issuer *<Issr>*	[1..1]	Text		1328
	SchemeName *<SchmeNm>*	[0..1]	Text		1328

36.1.10.3 DocumentNumber6Choice

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		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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.

36.1.10.3.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 2071

36.1.10.3.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 2072

36.1.10.3.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification86" on page 1329 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1329
	Issuer *<Issr>*	[1..1]	Text		1330
	SchemeName *<SchmeNm>*	[0..1]	Text		1330

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]	±		1250
	MemberIdentification <*MmbId*>	[1..1]	Text		1250

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 1909 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1909
Or}	Proprietary <*Prtry*>	[1..1]	Text		1910

36.1.11.1.2 MemberIdentification <MmbId>

Presence: [1..1]

Definition: Identification of a member of a clearing system.

Datatype: "Max35Text" on page 2073

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	1250
	ClearingSystemMemberIdentification <*ClrSysMmbId*>	[0..1]	±		1251
	LEI <*LEI*>	[0..1]	IdentifierSet		1251
	Name <*Nm*>	[0..1]	Text		1251
	PostalAddress <*PstlAdr*>	[0..1]	±		1251
	Other <*Othr*>	[0..1]	±		1252

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 2067

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 <ClrSysMmbId>

Presence: [0..1]

Definition: Information used to identify a member within a clearing system.

ClearingSystemMemberIdentification <ClrSysMmbId> contains the following elements (see
"ClearingSystemMemberIdentification2" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification *<ClrSysId>*	[0..1]	±		1250
	MemberIdentification *<MmbId>*	[1..1]	Text		1250

36.1.11.2.3 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identifier of the financial institution.

Datatype: "LEIIdentifier" on page 2069

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 2072

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 1536 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]			1536
{Or	Code <*Cd*>	[1..1]	CodeSet		1536
Or}	Proprietary <*Prtry*>	[1..1]	±		1537
	Department <*Dept*>	[0..1]	Text		1537
	SubDepartment <*SubDept*>	[0..1]	Text		1537
	StreetName <*StrtNm*>	[0..1]	Text		1537
	BuildingNumber <*BldgNb*>	[0..1]	Text		1537
	BuildingName <*BldgNm*>	[0..1]	Text		1538
	Floor <*Flr*>	[0..1]	Text		1538
	PostBox <*PstBx*>	[0..1]	Text		1538
	Room <*Room*>	[0..1]	Text		1538
	PostCode <*PstCd*>	[0..1]	Text		1538
	TownName <*TwnNm*>	[0..1]	Text		1538
	TownLocationName <*TwnLctnNm*>	[0..1]	Text		1538
	DistrictName <*DstrctNm*>	[0..1]	Text		1538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		1539
	Country <*Ctry*>	[0..1]	CodeSet	C3	1539
	AddressLine <*AdrLine*>	[0..7]	Text		1539

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 1255 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1255
	SchemeName <*SchmeNm*>	[0..1]			1256
{Or	Code <*Cd*>	[1..1]	CodeSet		1256
Or}	Proprietary <*Prtry*>	[1..1]	Text		1256
	Issuer <*Issr*>	[0..1]	Text		1256

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		1253
	LEI *<LEI>*	[0..1]	IdentifierSet		1253
	Name *<Nm>*	[0..1]	Text		1253
	PostalAddress *<PstlAdr>*	[0..1]	±		1253

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 2073

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 2069

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 2072

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 1536 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1536
{Or	Code <Cd>	[1..1]	CodeSet		1536
Or}	Proprietary <Prtry>	[1..1]	±		1537
	Department <Dept>	[0..1]	Text		1537
	SubDepartment <SubDept>	[0..1]	Text		1537
	StreetName <StrtNm>	[0..1]	Text		1537
	BuildingNumber <BldgNb>	[0..1]	Text		1537
	BuildingName <BldgNm>	[0..1]	Text		1538
	Floor <Flr>	[0..1]	Text		1538
	PostBox <PstBx>	[0..1]	Text		1538
	Room <Room>	[0..1]	Text		1538
	PostCode <PstCd>	[0..1]	Text		1538
	TownName <TwnNm>	[0..1]	Text		1538
	TownLocationName <TwnLctnNm>	[0..1]	Text		1538
	DistrictName <DstrctNm>	[0..1]	Text		1538
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1539
	Country <Ctry>	[0..1]	CodeSet	C3	1539
	AddressLine <AdrLine>	[0..7]	Text		1539

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]	±		1254
	BranchIdentification <BrnchId>	[0..1]	±		1255

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 1250 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BICFI *<BICFI>*	[0..1]	IdentifierSet	C2	1250
	ClearingSystemMemberIdentification *<ClrSysMmbId>*	[0..1]	±		1251
	LEI *<LEI>*	[0..1]	IdentifierSet		1251
	Name *<Nm>*	[0..1]	Text		1251
	PostalAddress *<PstlAdr>*	[0..1]	±		1251
	Other *<Othr>*	[0..1]	±		1252

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 1253 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	Text		1253
	LEI *<LEI>*	[0..1]	IdentifierSet		1253
	Name *<Nm>*	[0..1]	Text		1253
	PostalAddress *<PstlAdr>*	[0..1]	±		1253

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		1255
	SchemeName *<SchmeNm>*	[0..1]			1256
{Or	Code *<Cd>*	[1..1]	CodeSet		1256
Or}	Proprietary *<Prtry>*	[1..1]	Text		1256
	Issuer *<Issr>*	[0..1]	Text		1256

36.1.11.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 2073

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		1256
Or}	Proprietary *<Prtry>*	[1..1]	Text		1256

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 1946

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 2073

36.1.11.5.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 2073

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		1256
	HaircutSource *<HrcutSrc>*	[0..1]	±		1257

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 2071

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 1481 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	Country *\<Ctry\>*	[0..1]	CodeSet	C3	1481
	Identification *\<Id\>*	[1..1]	Text		1482

36.1.12.2 FinancialInstrumentAttributes122

Definition: Elements characterising a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		1259
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1259
	RegistrationForm <*RegnForm*>	[0..1]	±		1260
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1260
	PaymentStatus <*PmtSts*>	[0..1]	±		1260
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		1260
	ClassificationType <*ClssfctnTp*>	[0..1]	±		1261
	OptionStyle <*OptnStyle*>	[0..1]	±		1261
	OptionType <*OptnTp*>	[0..1]	±		1261
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	1261
	CouponDate <*CpnDt*>	[0..1]	Date		1262
	ExpiryDate <*XpryDt*>	[0..1]	Date		1262
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		1262
	MaturityDate <*MtrtyDt*>	[0..1]	Date		1262
	IssueDate <*IsseDt*>	[0..1]	Date		1262
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		1262
	PutableDate <*PutblDt*>	[0..1]	Date		1263
	DatedDate <*DtdDt*>	[0..1]	Date		1263
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		1263
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		1263
	CurrentFactor <*CurFctr*>	[0..1]	Rate		1263
	NextFactor <*NxtFctr*>	[0..1]	Rate		1263
	InterestRate <*IntrstRate*>	[0..1]	Rate		1263
	YieldToMaturityRate <*YldToMtrtyRate*>	[0..1]	Rate		1263
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		1264
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		1264
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		1264
	PoolNumber <*PoolNb*>	[0..1]	±		1264
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		1264
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		1265
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		1265

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1265
	ExercisePrice *<ExrcPric>*	[0..1]	±		1265
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1266
	ConversionPrice *<ConvsPric>*	[0..1]	±		1266
	StrikePrice *<StrkPric>*	[0..1]	±		1266
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1266
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1267
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C10, C12, C16, C18, C20	1267
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1268

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 <u>"MarketIdentification4Choice" on page 1335</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		1335
Or}	Description *<Desc>*	[1..1]	Text		1335

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 "InterestComputationMethodFormat5Choice" on page 1468 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1469
Or}	Proprietary *<Prtry>*	[1..1]	±		1472

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 "FormOfSecurity7Choice" 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]	±		1430

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 "Frequency27Choice" on page 1292 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1292
Or}	Proprietary *<Prtry>*	[1..1]	±		1292

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 "SecuritiesPaymentStatus6Choice" on page 1845 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1845
Or}	Proprietary *<Prtry>*	[1..1]	±		1846

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 "Frequency27Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "ClassificationType33Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1468
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1468

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 "OptionStyle9Choice" 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]	±		1467

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 "OptionType7Choice" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1430

36.1.12.2.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: <u>C2 "ActiveOrHistoricCurrency"</u>

Datatype: <u>"ActiveOrHistoricCurrencyCode" on page 1925</u>

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: <u>"ISODate" on page 2066</u>

36.1.12.2.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: <u>"ISODate" on page 2066</u>

36.1.12.2.13 FloatingRateFixingDate <FltgRateFxgDt>

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: <u>"ISODate" on page 2066</u>

36.1.12.2.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: <u>"ISODate" on page 2066</u>

36.1.12.2.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: <u>"ISODate" on page 2066</u>

36.1.12.2.16 NextCallableDate <NxtCllblDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: <u>"ISODate" on page 2066</u>

36.1.12.2.17 PutableDate <PutblDt>

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 2066

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 2066

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 2066

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 2070

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 2070

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 2070

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 2071

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 2071

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 2071

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 2071

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 "Number23Choice" on page 1429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1429
Or}	Long *<Lng>*	[1..1]	±		1429

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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1477
	Issuer *<Issr>*	[0..1]	Text		1477

36.1.12.2.29 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.2.30 CallableIndicator <CllblInd>

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.2.31 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.2.32 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 "PriceType5Choice" on page 1550 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Market *<Mkt>*	[1..1]	±		1550
Or}	Indicative *<Indctv>*	[1..1]	±		1551

36.1.12.2.33 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 "Price3" on page 1539 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1539
	Value *<Val>*	[1..1]	±		1540

36.1.12.2.34 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 "Price3" on page 1539 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		1539
	Value <*Val*>	[1..1]	±		1540

36.1.12.2.35 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see "Price3" on page 1539 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		1539
	Value <*Val*>	[1..1]	±		1540

36.1.12.2.36 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 "Price3" on page 1539 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		1539
	Value <*Val*>	[1..1]	±		1540

36.1.12.2.37 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

Impacted by: C14 "DigitalTokenUnitUsageRule"

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.12.2.38 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

Impacted by: C14 "DigitalTokenUnitUsageRule"

ContractSize <CtrctSz> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: C10 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C16 "ISINGuideline", C18 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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
  ```

36.1.12.2.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "RestrictedFINXMax350Text" on page 2078

36.1.12.3 FinancialInstrumentAttributes119

Definition: Elements characterising a financial instrument.

Or	MessageElement *<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		1271
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1271
	RegistrationForm *<RegnForm>*	[0..1]	±		1272
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1272
	PaymentStatus *<PmtSts>*	[0..1]	±		1272
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		1272
	ClassificationType *<ClssfctnTp>*	[0..1]	±		1273
	OptionStyle *<OptnStyle>*	[0..1]	±		1273
	OptionType *<OptnTp>*	[0..1]	±		1273
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	1273
	CouponDate *<CpnDt>*	[0..1]	Date		1274
	ExpiryDate *<XpryDt>*	[0..1]	Date		1274
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		1274
	MaturityDate *<MtrtyDt>*	[0..1]	Date		1274
	IssueDate *<IsseDt>*	[0..1]	Date		1274
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		1274
	PutableDate *<PutblDt>*	[0..1]	Date		1275
	DatedDate *<DtdDt>*	[0..1]	Date		1275
	FirstPaymentDate *<FrstPmtDt>*	[0..1]	Date		1275
	PreviousFactor *<PrvsFctr>*	[0..1]	Rate		1275
	CurrentFactor *<CurFctr>*	[0..1]	Rate		1275
	NextFactor *<NxtFctr>*	[0..1]	Rate		1275
	InterestRate *<IntrstRate>*	[0..1]	Rate		1275
	YieldToMaturityRate *<YldToMtrtyRate>*	[0..1]	Rate		1275
	NextInterestRate *<NxtIntrstRate>*	[0..1]	Rate		1276
	IndexRateBasis *<IndxRateBsis>*	[0..1]	Rate		1276
	CouponAttachedNumber *<CpnAttchdNb>*	[0..1]	±		1276
	PoolNumber *<PoolNb>*	[0..1]	±		1276
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1276
	VariableRateIndicator *<VarblRateInd>*	[0..1]	Indicator		1277
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		1277

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		1277
	MarketOrIndicativePrice *<MktOrIndctvPric>*	[0..1]	±		1277
	ExercisePrice *<ExrcPric>*	[0..1]	±		1278
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		1278
	ConversionPrice *<ConvsPric>*	[0..1]	±		1278
	StrikePrice *<StrkPric>*	[0..1]	±		1278
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±	C14	1279
	ContractSize *<CtrctSz>*	[0..1]	±	C14	1279
	UnderlyingFinancialInstrumentIdentification *<UndrlygFinInstrmId>*	[0..*]	±	C11, C13, C17, C19, C21	1279
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		1281

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 "MarketIdentification4Choice" on page 1335 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		1335
Or}	Description *<Desc>*	[1..1]	Text		1335

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 "InterestComputationMethodFormat5Choice" on page 1468 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1469
Or}	Proprietary *<Prtry>*	[1..1]	±		1472

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 "FormOfSecurity7Choice" 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]	±		1430

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 "Frequency27Choice" on page 1292 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1292
Or}	Proprietary *<Prtry>*	[1..1]	±		1292

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 "SecuritiesPaymentStatus6Choice" on page 1845 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1845
Or}	Proprietary *<Prtry>*	[1..1]	±		1846

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 "Frequency27Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "ClassificationType33Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1468
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1468

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 "OptionStyle9Choice" 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]	±		1467

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 "OptionType7Choice" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1430

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 1925

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 2066

36.1.12.3.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 2066

36.1.12.3.13 FloatingRateFixingDate <FltgRateFxgDt>

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 2066

36.1.12.3.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 2066

36.1.12.3.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 2066

36.1.12.3.16 NextCallableDate <NxtCllblDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 2066

36.1.12.3.17 PutableDate <PutblDt>

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 2066

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 2066

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 2066

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 2070

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 2070

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 2070

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 2071

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 2071

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 2071

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 2071

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 "Number23Choice" on page 1429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1429
Or}	Long *<Lng>*	[1..1]	±		1429

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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1477
	Issuer *<Issr>*	[0..1]	Text		1477

36.1.12.3.29 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown64" on page 1595 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[1..1]	±		1596
	LotQuantity *<LotQty>*	[0..1]	±	C14	1596

36.1.12.3.30 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.3.31 CallableIndicator <CllblInd>

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.3.32 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.3.33 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 "PriceType5Choice" on page 1550 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Market *<Mkt>*	[1..1]	±		1550
Or}	Indicative *<Indctv>*	[1..1]	±		1551

36.1.12.3.34 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 "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.12.3.35 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 "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.12.3.36 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.12.3.37 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 "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.12.3.38 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

Impacted by: C14 "DigitalTokenUnitUsageRule"

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

Impacted by: C14 "DigitalTokenUnitUsageRule"

ContractSize <CtrctSz> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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).

36.1.12.3.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: C11 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C17 "ISINGuideline", C19 "ISINPresenceRule", C21 "OtherIdentificationPresenceRule"

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see "SecurityIdentification32" on page 1606 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1607
	OtherIdentification *<OthrId>*	[0..*]			1607
	Identification *<Id>*	[1..1]	Text		1607
	Suffix *<Sfx>*	[0..1]	Text		1607
	Type *<Tp>*	[1..1]	±		1608
	Description *<Desc>*	[0..1]	Text		1608

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 a ISIN code exist. 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
  ```

36.1.12.3.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "RestrictedFINXMax350Text" on page 2078

36.1.12.4 SecurityIdentification20

Definition: Identification of a security.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1282
	OtherIdentification <*OthrId*>	[0..*]			1282
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282
	Description <*Desc*>	[0..1]	Text		1283

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 a ISIN code exist. 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
```

36.1.12.4.1 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 2068

36.1.12.4.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1282
	Suffix <*Sfx*>	[0..1]	Text		1282
	Type <*Tp*>	[1..1]	±		1282

36.1.12.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "RestrictedFINXMax31Text" on page 2078

36.1.12.4.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 2072

36.1.12.4.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource4Choice" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1332
Or}	Proprietary <*Prtry*>	[1..1]	Text		1332

36.1.12.4.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.12.5 FinancialInstrument22

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 <*ClssTp*>	[0..1]	Text		1283
	SecuritiesForm <*SctiesForm*>	[0..1]	CodeSet		1283
	DistributionPolicy <*DstrbtnPlcy*>	[0..1]	CodeSet		1284
	ProductGroup <*PdctGrp*>	[0..1]	Text		1284
	UmbrellaName <*UmbrllNm*>	[0..1]	Text		1284
	BaseCurrency <*BaseCcy*>	[0..1]	CodeSet	C1	1284
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C1	1284
	RequestedNAVCurrency <*ReqdNAVCcy*>	[0..1]	CodeSet	C2	1285
	DualFundIndicator <*DualFndInd*>	[0..1]	Indicator		1285
	CountryOfDomicile <*CtryOfDmcl*>	[0..1]	CodeSet	C3	1285
	RegisteredDistributionCountry <*RegdDstrbtnCtry*>	[0..*]	CodeSet	C3	1285

36.1.12.5.1 ClassType <ClssTp>

Presence: [0..1]

Definition: Features of units offered by a fund. For example, a unit may have a specific load structure, eg, front end or back end, an income policy, for example, 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 2073

36.1.12.5.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1960

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.

CodeName	Name	Definition
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.12.5.3 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 1942

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.

36.1.12.5.4 ProductGroup <PdctGrp>

Presence: [0..1]

Definition: Company specific description of a group of funds.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.12.5.5 UmbrellaName <UmbrllNm>

Presence: [0..1]

Definition: Name of the umbrella fund in which financial instrument is contained.

Datatype: "Max35Text" on page 2073

36.1.12.5.6 BaseCurrency <BaseCcy>

Presence: [0..1]

Definition: Currency of the investment fund class.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1925

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.

36.1.12.5.7 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1925

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.

36.1.12.5.8 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 1925

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.

36.1.12.5.9 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.12.5.10 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 1938

Constraints

- **Country**

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

36.1.12.5.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

Presence: [0..*]

Definition: Countries where the fund is registered for distribution.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1938

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 DerivativeBasicAttributes2

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, C8	1286
	InterestIncludedInPrice *<IntrstInclInPric>*	[0..1]	Indicator		1286

36.1.12.6.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

Presence: [1..1]

Definition: Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

Impacted by: C2 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1922

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.

36.1.12.6.2 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.13   Foreign Exchange

36.1.13.1 ForeignExchangeTerms27

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	1287
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	1287
	ExchangeRate <*XchgRate*>	[1..1]	Rate		1287
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C13	1288

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: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1925

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.

36.1.13.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1925

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.

36.1.13.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 2070

36.1.13.1.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C1 "ActiveCurrency", C13 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1921

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.

36.1.13.2 ForeignExchangeTerms35

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	1288
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C2	1289
	ExchangeRate *<XchgRate>*	[1..1]	Rate		1289
	QuotationDate *<QtnDt>*	[0..1]	DateTime		1289
	QuotingInstitution *<QtgInstn>*	[0..1]	±		1289

36.1.13.2.1 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 1925

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.

36.1.13.2.2 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 1925

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.

36.1.13.2.3 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 2070

36.1.13.2.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

Datatype: "ISODateTime" on page 2067

36.1.13.2.5 QuotingInstitution <QtgInstn>

Presence: [0..1]

Definition: Party that proposes a foreign exchange rate.

QuotingInstitution <QtgInstn> contains one of the following elements (see "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1521
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		1521

36.1.14   Frequency

36.1.14.1 Frequency34Choice

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		1290
Or}	Proprietary *<Prtry>*	[1..1]	±		1290

36.1.14.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency7Code" on page 1943

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 <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.14.2 Frequency26Choice

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		1291
Or}	Proprietary *<Prtry>*	[1..1]	±		1291

36.1.14.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: <u>"EventFrequency4Code" on page 1943</u>

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.

36.1.14.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.14.3 Frequency27Choice

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		1292
Or}	Proprietary <*Prtry*>	[1..1]	±		1292

36.1.14.3.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency3Code" on page 1943

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.

36.1.14.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.15   Identification Information

36.1.15.1 GenericIdentification18

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		1293
	SchemeName <*SchmeNm*>	[0..1]	Text		1293
	Issuer <*Issr*>	[0..1]	Text		1293

36.1.15.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "RestrictedFINXMax30Text" on page 2077

36.1.15.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.2 TransactionTypeAndAdditionalParameters20

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		1293
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1294
	SecuritiesFinancingTransactionType <*SctiesFincgTxTp*>	[1..1]	CodeSet		1294
	Payment <*Pmt*>	[1..1]	CodeSet		1294
	ModificationType <*ModTp*>	[0..1]	±		1294
	CommonIdentification <*CmonId*>	[0..1]	Text		1295
	PoolIdentification <*PoolId*>	[0..1]	Text		1295

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 2024

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 1939

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 "RepurchaseType31Choice" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.2.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.3 TransactionTypeAndAdditionalParameters19

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		1296
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1297
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1297
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1297
	Payment <Pmt>	[1..1]	CodeSet		1297
	CommonIdentification <CmonId>	[0..1]	Text		1298
	PoolIdentification <PoolId>	[0..1]	Text		1298
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1298

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 2024

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 1995

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 1939

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.3.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.4 TransactionTypeAndAdditionalParameters18

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		1298
	Payment *<Pmt>*	[1..1]	CodeSet		1299
	CommonIdentification *<CmonId>*	[0..1]	Text		1299
	ReconciliationIndicator *<RcncltnInd>*	[0..1]	Indicator		1299

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 2024

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 1939

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: "RestrictedFINXMax16Text" on page 2076

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.15.5 References28

Definition: Provides a set if identifications to reference to a securities settlement transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[0..1]	Text		1300
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1300
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1300
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		1301
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1301
	PoolIdentification <*PoolId*>	[0..1]	Text		1301
	CommonIdentification <*CmonId*>	[0..1]	Text		1301
	TradeIdentification <*TradId*>	[0..1]	Text		1301

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 <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.5.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.5.3 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.5.5 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.5.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

36.1.15.6 Identification29

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1302
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1302
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1302
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1302
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1303
	CommonIdentification *<CmonId>*	[0..1]	Text		1303
	TradeIdentification *<TradId>*	[0..*]	Text		1303
	MasterIdentification *<MstrId>*	[0..1]	Text		1303
	BasketIdentification *<BsktId>*	[0..1]	Text		1303
	IndexIdentification *<IndxId>*	[0..1]	Text		1303
	ListIdentification *<ListId>*	[0..1]	Text		1303
	ProgramIdentification *<PrgmId>*	[0..1]	Text		1304
	PoolIdentification *<PoolId>*	[0..1]	Text		1304
	CorporateActionEventIdentification *<CorpActnEvtId>*	[0..1]	Text		1304

36.1.15.6.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.3 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.5 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.9 BasketIdentification <BsktId>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.10 IndexIdentification <IndxId>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.12 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.6.13 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.7 TransactionIdentifications50

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1304
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1304
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		1305
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1305
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	±		1305

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 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.7.2 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.7.3 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.7.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.7.5 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 "References59Choice" on page 1326 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification *<OthrTxId>*	[1..1]			1326
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1327
	Identification *<Id>*	[1..1]	Text		1327
Or	SecuritiesFinancingTransactionIdentification *<SctiesFincgTxId>*	[1..1]	±		1327
Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	±		1327
Or}	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1328

36.1.15.8 TransactionIdentifications49

Definition: Provides transaction type and identification information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1306
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1306
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1306
	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1306
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1307
	CommonIdentification *<CmonId>*	[0..1]	Text		1307
	NettingServiceProviderIdentification *<NetgSvcPrvdrId>*	[0..1]	Text		1307

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.8.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.8.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.8.5 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.8.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.8.7 NettingServiceProviderIdentification <NetgSvcPrvdrId>

Presence: [0..1]

Definition: Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.9 TransactionIdentifications37

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1308
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1308
	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[0..1]	Text		1308
	ProcessorTransactionIdentification *<PrcrTxId>*	[0..1]	Text		1308
	OtherIdentification *<OthrId>*	[0..1]	Text		1308

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.

36.1.15.9.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.9.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.9.3 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.9.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.9.5 OtherIdentification <OthrId>

Presence: [0..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.10 TransactionIdentifications35

Definition: Provides transaction type and identification information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1309
	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[0..1]	Text		1309
	CommonIdentification *<CmonId>*	[0..1]	Text		1309

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 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.10.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.10.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.11 TransactionIdentifications34

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		1309
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1310
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1310
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1310

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.11.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.11.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.12 SettlementTypeAndIdentification28

Definition: Provides transaction type and identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[1..1]	Text		1310
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1311
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1311
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		1311
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1311
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1311
	Payment <*Pmt*>	[1..1]	CodeSet		1311
	CommonIdentification <*CmonId*>	[0..1]	Text		1312
	PoolIdentification <*PoolId*>	[0..1]	Text		1312
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1312

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.12.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.12.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.12.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.12.5 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.12.6 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 1995

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.

36.1.15.12.7 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1939

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).

36.1.15.12.8 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.12.9 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.12.10 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13 References79Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification *<SctiesSttlmTxConfId>*	[1..1]	±		1314
Or	IntraPositionMovementConfirmationIdentification *<IntraPosMvmntConfId>*	[1..1]	Text		1314
Or	SecuritiesBalanceAccountingReportIdentification *<SctiesBalAcctgRptId>*	[1..1]	Text		1314
Or	SecuritiesBalanceCustodyReportIdentification *<SctiesBalCtdyRptId>*	[1..1]	Text		1314
Or	IntraPositionMovementPostingReportIdentification *<IntraPosMvmntPstngRptId>*	[1..1]	Text		1314
Or	SecuritiesFinancingConfirmationIdentification *<SctiesFincgConfId>*	[1..1]	±		1314
Or	SecuritiesTransactionPendingReportIdentification *<SctiesTxPdgRptId>*	[1..1]	Text		1315
Or	SecuritiesTransactionPostingReportIdentification *<SctiesTxPstngRptId>*	[1..1]	Text		1315
Or	SecuritiesSettlementTransactionAllegementReportIdentification *<SctiesSttlmTxAllgmtRptId>*	[1..1]	Text		1315
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification *<SctiesSttlmTxAllgmtNtfctnTxId>*	[1..1]	±		1315
Or	PortfolioTransferNotificationIdentification *<PrtflTrfNtfctnId>*	[1..1]	Text		1315
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification *<SctiesSttlmTxGnrtnNtfctnId>*	[1..1]	±		1316
Or	OtherMessageIdentification *<OthrMsgId>*	[1..1]	Text		1316
Or	TotalPortfolioValuationReportIdentification *<TtlPrtflValtnRptId>*	[1..1]	Text		1316
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification *<TrptyCollTxInstrPrcgStsAdvcId>*	[1..1]	Text		1316
Or	TripartyCollateralStatusAdviceIdentification *<TrptyCollStsAdvcId>*	[1..1]	Text		1316
Or}	TripartyCollateralAndExposureReportIdentification *<TrptyCollAndXpsrRptId>*	[1..1]	Text		1316

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.

36.1.15.13.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		1321
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1321
	Payment <*Pmt*>	[1..1]	CodeSet		1322

36.1.15.13.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfId>

Presence: [1..1]

Definition: Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptId>

Presence: [1..1]

Definition: Identification of the intra-position movement posting report to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesFinancingConfirmationIdentification <SctiesFincgConfId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		1321
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1321
	Payment <*Pmt*>	[1..1]	CodeSet		1322

36.1.15.13.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.10 SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxId>

Presence: [1..1]

Definition: Unambiguous identification of the allegement notification to be cancelled as known by the account servicer.

SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		1321
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1321
	Payment <*Pmt*>	[1..1]	CodeSet		1322

36.1.15.13.11 PortfolioTransferNotificationIdentification <PrtflTrfNtfctnId>

Presence: [1..1]

Definition: Identification of the portfolio transfer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>

Presence: [1..1]

Definition: Unambiguous identification of the notification message to be cancelled.

SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]	Text		1321
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1321
	Payment *<Pmt>*	[1..1]	CodeSet		1322

36.1.15.13.13 OtherMessageIdentification <OthrMsgId>

Presence: [1..1]

Definition: Unambiguous identification of the message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.14 TotalPortfolioValuationReportIdentification <TtlPrtflValtnRptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.15 TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvcId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral transaction instruction status advice to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.16 TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvcId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral status advice to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.13.17 TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral and exposure report to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.14 References78Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1317
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1317
Or	IntraBalanceMovementIdentification *<IntraBalMvmntId>*	[1..1]	Text		1317
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1317
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1317
Or	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1318
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1318
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1318

36.1.15.14.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.2 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.5 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.6 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.7 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.14.8 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.15 References76Choice

Definition: Choice between references.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1318
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1319
Or	IntraBalanceMovementIdentification *<IntraBalMvmntId>*	[1..1]	Text		1319
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1319
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1319
Or	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1319
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1319
Or	CommonIdentification *<CmonId>*	[1..1]	Text		1319
Or	TradeIdentification *<TradId>*	[1..1]	Text		1320
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1320

36.1.15.15.1 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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.15.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.15.7 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax52Text" on page 2079

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.16 References75Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification *<AcctOwnrTxId>*	[1..1]	Text		1320
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1320
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1320
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1321
Or	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1321
Or}	ProcessorTransactionIdentification *<PrcrTxId>*	[1..1]	Text		1321

36.1.15.16.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.16.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.16.3 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.16.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.16.5 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.16.6 ProcessorTransactionIdentification <PrcrTxId>

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.17 SettlementTypeAndIdentification22

Definition: Provides transaction type and identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		1321
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1321
	Payment <*Pmt*>	[1..1]	CodeSet		1322

36.1.15.17.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.17.2 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 1995

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.

36.1.15.17.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1939

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).

36.1.15.18 References50Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1322
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1322
Or	IntraBalanceMovementIdentification *<IntraBalMvmntId>*	[1..1]	Text		1322
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1323
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1323
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1323
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1323

36.1.15.18.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.18.2 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.18.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.18.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.18.5 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.18.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.18.7 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.19 References60Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	±		1323
Or	SecuritiesFinancingTransactionIdentification *<SctiesFincgTxId>*	[1..1]	±		1324
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1324
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]			1324
	MessageNumber *<MsgNb>*	[0..1]	±	C22	1324
	Identification *<Id>*	[1..1]	Text		1325

36.1.15.19.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]	Text		1321
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1321
	Payment *<Pmt>*	[1..1]	CodeSet		1322

36.1.15.19.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

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 <SctiesFincgTxId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]	Text		1321
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1321
	Payment *<Pmt>*	[1..1]	CodeSet		1322

36.1.15.19.3 IntraPositionMovementIdentification <IntraPosMvmntId>

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: "RestrictedFINXMax16Text" on page 2076

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 **GenericDocumentIdentification6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageNumber *<MsgNb>*	[0..1]	±	C22	1324
	Identification *<Id>*	[1..1]	Text		1325

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: C22 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber16Choice" on page 1248 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1248
Or	LongNumber *<LngNb>*	[1..1]	Text		1248
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1248

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.20 References58Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1325
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1325
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1326
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1326
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1326

36.1.15.20.1 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.20.2 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.20.3 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: "RestrictedFINXMax16Text" on page 2076

36.1.15.20.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.20.5 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.21 References59Choice

Definition: Choice of reference.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification *<OthrTxId>*	[1..1]			1326
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1327
	Identification *<Id>*	[1..1]	Text		1327
Or	SecuritiesFinancingTransactionIdentification *<SctiesFincgTxId>*	[1..1]	±		1327
Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	±		1327
Or}	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1328

36.1.15.21.1 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 **GenericDocumentIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1327
	Identification *<Id>*	[1..1]	Text		1327

36.1.15.21.1.1 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 "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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.

36.1.15.21.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.15.21.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

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 <SctiesFincgTxId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]	Text		1321
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		1321
	Payment *<Pmt>*	[1..1]	CodeSet		1322

36.1.15.21.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1321
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1321
	Payment <Pmt>	[1..1]	CodeSet		1322

36.1.15.21.4 IntraPositionMovementIdentification <IntraPosMvmntId>

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: "RestrictedFINXMax16Text" on page 2076

36.1.15.22 GenericIdentification163

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1328
	Issuer <Issr>	[1..1]	Text		1328
	SchemeName <SchmeNm>	[0..1]	Text		1328

36.1.15.22.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 2073

36.1.15.22.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.22.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.23 GenericIdentification144

Definition: Proprietary information related to a balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1329
	Issuer <*Issr*>	[1..1]	Text		1329
	SchemeName <*SchmeNm*>	[0..1]	Text		1329
	Balance <*Bal*>	[1..1]	Quantity		1329

36.1.15.23.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 2071

36.1.15.23.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.23.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.23.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: "RestrictedFINDecimalNumber" on page 2070

36.1.15.24 GenericIdentification86

Definition: Identification using a proprietary scheme.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1329
	Issuer <*Issr*>	[1..1]	Text		1330
	SchemeName <*SchmeNm*>	[0..1]	Text		1330

36.1.15.24.1 Identification <Id>

Presence: [1..1]

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

Datatype: "RestrictedFINXMax30Text" on page 2077

36.1.15.24.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.24.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.25 GenericIdentification85

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	±		1330
	Identification <*Id*>	[0..1]	Text		1330

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

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: "RestrictedFINXMax30Text" on page 2077

36.1.15.26 GenericIdentification84

Definition: Identification using a proprietary scheme.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1331
	Issuer <*Issr*>	[1..1]	Text		1331
	SchemeName <*SchmeNm*>	[0..1]	Text		1331

36.1.15.26.1 Identification <Id>

Presence: [1..1]

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

Datatype: "RestrictedFINXMax34Text" on page 2078

36.1.15.26.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.26.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.27 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		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.15.27.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 2071

36.1.15.27.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 2073

36.1.15.27.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 2073

36.1.15.28 GenericIdentification47

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		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

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 2071

36.1.15.28.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.28.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.15.29 IdentificationSource4Choice

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		1332
Or}	Proprietary *<Prtry>*	[1..1]	Text		1332

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 1946

36.1.15.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "RestrictedFINExact2Text" on page 2074

36.1.15.30 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		1333
Or}	Proprietary *<Prtry>*	[1..1]	Text		1333

36.1.15.30.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 1946

36.1.15.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 2073

36.1.16   Market

36.1.16.1 MarketIdentification2Choice

Definition: Choice of market identification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		1333
Or}	Description *<Desc>*	[1..1]	Text		1333

36.1.16.1.1 MarketIdentifierCode <MktIdrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "MICIdentifier" on page 2069

36.1.16.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "RestrictedFINXMax30Text" on page 2077

36.1.16.2 MarketClientSide7Choice

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		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

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 1967

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.16.3 PlaceOfTradeIdentification2

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]	±	C29	1334
	LEI *<LEI>*	[0..1]	IdentifierSet		1335

36.1.16.3.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: C29 "MarketTypeAndIdentificationRule"

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see "MarketIdentification90" on page 1466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1466
	Type <Tp>	[1..1]			1466
{Or	Code <Cd>	[1..1]	CodeSet		1466
Or}	Proprietary <Prtry>	[1..1]	±		1467

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.

36.1.16.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: "LEIIdentifier" on page 2069

36.1.16.4 MarketIdentification4Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		1335
Or}	Description <Desc>	[1..1]	Text		1335

36.1.16.4.1 MarketIdentifierCode <MktIdrCd>

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 2069

36.1.16.4.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "RestrictedFINXMax30Text" on page 2077

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	1336
Or}	CurrencyToSell *<CcyToSell>*	[1..1]	CodeSet	C1	1336

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 1925

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 1925

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 AdditionalParameters26

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PreConfirmation <*PreConf*>	[0..1]	CodeSet		1337
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1337
	PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*>	[0..1]	Text		1337

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.

36.1.17.2.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1993

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.

36.1.17.2.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: "PartialSettlement2Code" on page 1971

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.

36.1.17.2.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfId>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.3 AdditionalParameters31

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PreConfirmation <*PreConf*>	[0..1]	CodeSet		1338
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1339
	PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*>	[0..1]	Text		1339
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		1339
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		1339
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		1339
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		1339

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.

36.1.17.3.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1993

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 1971

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 <PrvsPrtlConfId>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.3.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.3.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.3.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.3.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.4 AdditionalParameters32

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PreConfirmation <*PreConf*>	[0..1]	CodeSet		1340
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1340
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		1340
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		1340

36.1.17.4.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1993

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 1971

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: "RestrictedFINXMax16Text" on page 2076

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: "RestrictedFINXMax16Text" on page 2076

36.1.17.5 AdditionalParameters34

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartialSettlement <*PrtlSttlm*>	[0..1]	CodeSet		1341
	PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*>	[0..1]	Text		1341
	AccountOwnerTransactionIdentification <*AcctOwnrTxId*>	[0..1]	Text		1341
	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[0..1]	Text		1342
	PoolIdentification <*PoolId*>	[0..1]	Text		1342
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1342
	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[0..1]	Text		1342
	CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*>	[0..1]	Text		1342
	ProcessorTransactionIdentification <*PrcrTxId*>	[0..1]	Text		1342

36.1.17.5.1 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: "PartialSettlement2Code" on page 1971

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.

36.1.17.5.2 PreviousPartialConfirmationIdentification <PrvsPrtlConfId>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.3 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.5 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.6 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.7 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.8 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.5.9 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.6 SettlementTypeAndAdditionalParameters22

Definition: Provides transaction type and identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1343
	Payment <*Pmt*>	[1..1]	CodeSet		1343
	CommonIdentification <*CmonId*>	[0..1]	Text		1343
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1344
	ReconciliationIndicator <*RcncltnInd*>	[0..1]	Indicator		1344
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		1344
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		1344
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		1344
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		1344

36.1.17.6.1 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 1995

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.

36.1.17.6.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1939

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).

36.1.17.6.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.6.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.6.5 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.6.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.6.7 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the client's point of view.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.6.8 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.6.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.7 SettlementTypeAndAdditionalParameters17

Definition: Provides transaction type and identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CommonIdentification <*CmonId*>	[0..1]	Text		1345
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1345
	ReconciliationIndicator <*RcncltnInd*>	[0..1]	Indicator		1345

36.1.17.7.1 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.7.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.7.3 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.17.8 SettlementTypeAndAdditionalParameters15

Definition: Provides transaction type and identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		1345
	Payment <*Pmt*>	[1..1]	CodeSet		1346
	CommonIdentification <*CmonId*>	[0..1]	Text		1346

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 1995

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 1939

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: "RestrictedFINXMax16Text" on page 2076

36.1.17.9 SettlementTypeAndAdditionalParameters18

Definition: Provides transaction type and identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <*SctiesMvmntTp*>	[0..1]	CodeSet		1346
	Payment <*Pmt*>	[0..1]	CodeSet		1347
	CommonIdentification <*CmonId*>	[0..1]	Text		1347
	CorporateActionEventIdentification <*CorpActnEvtId*>	[0..1]	Text		1347
	ReconciliationIndicator <*RcncltnInd*>	[0..1]	Indicator		1347

36.1.17.9.1 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 1995

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.

36.1.17.9.2 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1939

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).

36.1.17.9.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.9.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.9.5 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.10 Statement70

Definition: Characteristics of the statement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportNumber *<RptNb>*	[0..1]	±		1348
	QueryReference *<QryRef>*	[0..1]	Text		1348
	StatementIdentification *<StmtId>*	[0..1]	Text		1348
	StatementDateTime *<StmtDtTm>*	[1..1]	±		1349
	Frequency *<Frqcy>*	[0..1]	±		1349
	UpdateType *<UpdTp>*	[0..1]	±		1349
	StatementStructure *<StmtStr>*	[1..1]	CodeSet		1349
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		1350

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.

36.1.17.10.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see "Number3Choice" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1477
Or}	Long *<Lng>*	[1..1]	Text		1477

36.1.17.10.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the statement query message sent to request this statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.10.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.10.4 StatementDateTime <StmtDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

36.1.17.10.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1291
Or}	Proprietary <Prtry>	[1..1]	±		1291

36.1.17.10.6 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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

36.1.17.10.7 StatementStructure <StmtStr>

Presence: [1..1]

Definition: Specifies whether the statement is sorted by status or transaction.

Datatype: "StatementStructure1Code" on page 2053

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

36.1.17.10.8 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.17.11 Statement69

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1350
	QueryReference <QryRef>	[0..1]	Text		1351
	StatementIdentification <StmtId>	[0..1]	Text		1351
	StatementDateTime <StmtDtTm>	[1..1]	±		1351
	Frequency <Frqcy>	[0..1]	±		1351
	UpdateType <UpdTp>	[0..1]	±		1351
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1352

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 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1477
Or}	Long <Lng>	[1..1]	Text		1477

36.1.17.11.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.11.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

36.1.17.11.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1291 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1291
Or}	Proprietary <*Prtry*>	[1..1]	±		1291

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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1438
Or}	Proprietary <*Prtry*>	[1..1]	±		1438

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 <u>"YesNoIndicator" on page 2069</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.12 Statement68

Definition: Characteristics of the statement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference *<CtrPtyPrtflTrfNtfctnRef>*	[0..1]	Text		1352
	ReportNumber *<RptNb>*	[0..1]	±		1352
	StatementIdentification *<StmtId>*	[0..1]	Text		1352
	StatementDateTime *<StmtDtTm>*	[1..1]	±		1353
	UpdateType *<UpdTp>*	[0..1]	±		1353
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		1353

36.1.17.12.1 CounterpartyPortfolioTransferNotificationReference <CtrPtyPrtflTrfNtfctnRef>

Presence: [0..1]

Definition: Identification assigned by the portfolio transfer counterpart to unambiguously identify a portfolio transfer notification.

Datatype: <u>"RestrictedFINXMax16Text" on page 2076</u>

36.1.17.12.2 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see <u>"Number3Choice" on page 1477</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1477
Or}	Long *<Lng>*	[1..1]	Text		1477

36.1.17.12.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: <u>"RestrictedFINXMax16Text" on page 2076</u>

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.17.12.5 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 "UpdateType16Choice" on
page 1437 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1438

36.1.17.12.6 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.13 Statement77

Definition: Characteristics of the statement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportNumber <*RptNb*>	[0..1]	±		1354
	QueryReference <*QryRef*>	[0..1]	Text		1354
	StatementIdentification <*StmtId*>	[0..1]	Text		1355
	StatementDateTime <*StmtDtTm*>	[1..1]	±		1355
	Frequency <*Frqcy*>	[1..1]	±		1355
	UpdateType <*UpdTp*>	[1..1]	±		1355
	StatementBasis <*StmtBsis*>	[1..1]	±		1355
	ActivityIndicator <*ActvtyInd*>	[1..1]	Indicator		1356
	SubAccountIndicator <*SubAcctInd*>	[1..1]	Indicator		1356
	SecurityInterestOrSetOff <*SctyIntrstOrSetOff*>	[0..1]	Indicator		1356

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 1477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Short <*Shrt*>	[1..1]	Text		1477
Or}	Long <*Lng*>	[1..1]	Text		1477

36.1.17.13.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.13.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

36.1.17.13.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency34Choice" on page 1290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1290
Or}	Proprietary <Prtry>	[1..1]	±		1290

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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

36.1.17.13.7 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following elements (see "StatementBasis9Choice" on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.13.9 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.13.10 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.14 Statement76

Definition: Characteristics of the statement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportNumber *<RptNb>*	[0..1]	±		1357
	QueryReference *<QryRef>*	[0..1]	Text		1357
	StatementIdentification *<StmtId>*	[0..1]	Text		1358
	StatementDateTime *<StmtDtTm>*	[1..1]	±		1358
	Frequency *<Frqcy>*	[1..1]	±		1358
	UpdateType *<UpdTp>*	[1..1]	±		1358
	StatementBasis *<StmtBsis>*	[1..1]	±		1358
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		1359
	AuditedIndicator *<AudtdInd>*	[1..1]	Indicator		1359
	SubAccountIndicator *<SubAcctInd>*	[1..1]	Indicator		1359
	TaxLotIndicator *<TaxLotInd>*	[0..1]	Indicator		1359
	SecurityInterestOrSetOff *<SctyIntrstOrSetOff>*	[0..1]	Indicator		1359

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 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1477
Or}	Long *<Lng>*	[1..1]	Text		1477

36.1.17.14.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.14.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.17.14.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1291 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1291
Or}	Proprietary *<Prtry>*	[1..1]	±		1291

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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1438

36.1.17.14.7 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following elements (see "StatementBasis9Choice" on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.14.9　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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.14.10　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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.14.11　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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.14.12　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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.15 Statement84

Definition: Characteristics of the statement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod *<StmtDtOrPrd>*	[0..1]	±		1360
	Frequency *<Frqcy>*	[0..1]	±		1360
	UpdateType *<UpdTp>*	[0..1]	±		1361
	StatementBasis *<StmtBsis>*	[0..1]	±		1361
	StatementType *<StmtTp>*	[0..1]	±		1361

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 <StmtDtOrPrd>

Presence: [0..1]

Definition: Date or period of the statement.

StatementDateOrPeriod <StmtDtOrPrd> contains one of the following elements (see
"DateAndPeriod3Choice" on page 1246 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	StatementDate *<StmtDt>*	[1..1]	±		1246
Or}	StatementPeriod *<StmtPrd>*	[1..1]	±		1247

36.1.17.15.2 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1291
Or}	Proprietary <Prtry>	[1..1]	±		1291

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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

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 "StatementBasis9Choice" on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725

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 "StatementType6Choice" on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1727

36.1.17.16 Statement82

Definition: Characteristics of the statement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportNumber <*RptNb*>	[0..1]	±		1362
	QueryReference <*QryRef*>	[0..1]	Text		1362
	StatementIdentification <*StmtId*>	[0..1]	Text		1362
	StatementPeriod <*StmtPrd*>	[1..1]	±		1363
	Frequency <*Frqcy*>	[0..1]	±		1363
	UpdateType <*UpdTp*>	[0..1]	±		1363
	StatementBasis <*StmtBsis*>	[1..1]	±		1363
	ActivityIndicator <*ActvtyInd*>	[1..1]	Indicator		1364
	SubAccountIndicator <*SubAcctInd*>	[1..1]	Indicator		1364

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 1477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Short <*Shrt*>	[1..1]	Text		1477
Or}	Long <*Lng*>	[1..1]	Text		1477

36.1.17.16.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.16.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.16.4 StatementPeriod <StmtPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtPrd> contains one of the following elements (see "Period7Choice" on page 1238 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime *<FrDtTmToDtTm>*	[1..1]	±		1238
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		1238

36.1.17.16.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1291 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1291
Or}	Proprietary *<Prtry>*	[1..1]	±		1291

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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1438

36.1.17.16.7 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following elements (see "StatementBasis12Choice" on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726

36.1.17.16.8 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.16.9 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.17 Statement81

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1365
	QueryReference <QryRef>	[0..1]	Text		1365
	StatementIdentification <StmtId>	[0..1]	Text		1365
	StatementPeriod <StmtPrd>	[1..1]	±		1365
	Frequency <Frqcy>	[0..1]	±		1365
	UpdateType <UpdTp>	[0..1]	±		1366
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1366

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 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1477
Or}	Long *<Lng>*	[1..1]	Text		1477

36.1.17.17.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.17.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.17.4 StatementPeriod <StmtPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtPrd> contains one of the following elements (see "Period7Choice" on page 1238 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime *<FrDtTmToDtTm>*	[1..1]	±		1238
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		1238

36.1.17.17.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1291 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1291
Or}	Proprietary <*Prtry*>	[1..1]	±		1291

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 "UpdateType16Choice" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1438
Or}	Proprietary <*Prtry*>	[1..1]	±		1438

36.1.17.17.7 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 2069):

- *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 <*CurInstrNb*>	[1..1]	Text		1366
Or}	TotalNumber <*TtlNb*>	[1..1]		C21, C9	1367
	CurrentInstructionNumber <*CurInstrNb*>	[1..1]	Text		1367
	TotalOfLinkedInstructions <*TtlOfLkdInstrs*>	[1..1]	Text		1367

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 <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Max6NumericText" on page 2074

36.1.17.18.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: C21 "CurrentInstructionNumberRule", C9 "BlockTradeGuideline"

TotalNumber <TtlNb> contains the following **TotalNumber2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1367
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		1367

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.

- **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 <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Max6NumericText" on page 2074

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 2074

36.1.17.19 ExposureType24Choice

Definition: Choice of format for the exposure information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1368
Or}	Proprietary <*Prtry*>	[1..1]	±		1369

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 1944

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
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.

CodeName	Name	Definition
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.
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.
SCRP	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 <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.20 Linkages70

Definition: Information related to a linked transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±	C87	1370
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1370
	Reference *<Ref>*	[1..1]	±		1371
	LinkedQuantity *<LkdQty>*	[0..1]	±		1371

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.

36.1.17.20.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C87 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition10Choice" on page 1445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1446
Or}	Proprietary *<Prtry>*	[1..1]	±		1446

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.

36.1.17.20.2 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 "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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.

36.1.17.20.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References58Choice" on page 1325 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1325
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1325
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1326
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1326
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1326

36.1.17.20.4 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 "PairedOrTurnedQuantity6Choice" on page 1585 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity *<PairdOffQty>*	[0..1]	±	C14	1585
Or}	TurnedQuantity *<TrndQty>*	[0..1]	±	C14	1586

36.1.17.21 Linkages68

Definition: Information related to a linked transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±	C87	1372
	MessageNumber *<MsgNb>*	[0..1]	±	C6	1372
	Reference *<Ref>*	[1..1]	±		1373
	LinkedQuantity *<LkdQty>*	[0..1]	±		1373
	ReferenceOwner *<RefOwnr>*	[0..1]	±		1374

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: C87 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition10Choice" on page 1445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1446
Or}	Proprietary *<Prtry>*	[1..1]	±		1446

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: C6 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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 "References78Choice" on page 1317 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1317
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1317
Or	IntraBalanceMovementIdentification *<IntraBalMvmntId>*	[1..1]	Text		1317
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1317
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1317
Or	CounterpartyMarketInfrastructureTransactionIdentification *<CtrPtyMktInfrstrctrTxId>*	[0..1]	Text		1318
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1318
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1318

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 "PairedOrTurnedQuantity6Choice" on page 1585 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity *<PairdOffQty>*	[0..1]	±	C14	1585
Or}	TurnedQuantity *<TrndQty>*	[0..1]	±	C14	1586

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 "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1512

36.1.17.22 Linkages66

Definition: Information related to a linked transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProcessingPosition *<PrcgPos>*	[0..1]	±	C24	1374
	MessageNumber *<MsgNb>*	[0..1]	±	C22	1375
	Reference *<Ref>*	[1..1]	±		1375
	ReferenceOwner *<RefOwnr>*	[0..1]	±		1376

36.1.17.22.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: C24 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition18Choice" on page 1445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1445
Or}	Proprietary *<Prtry>*	[1..1]	±		1445

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: C22 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber16Choice" on page 1248 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1248
Or	LongNumber *<LngNb>*	[1..1]	Text		1248
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1248

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 "References76Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1318
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1319
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1319
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1319
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1319
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1319
Or	PoolIdentification <PoolId>	[1..1]	Text		1319
Or	CommonIdentification <CmonId>	[1..1]	Text		1319
Or	TradeIdentification <TradId>	[1..1]	Text		1320
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1320

36.1.17.22.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1512

36.1.17.23 Linkages65

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1377
	MessageNumber <MsgNb>	[0..1]	±	C6	1377
	Reference <Ref>	[1..1]	±		1378
	LinkedQuantity <LkdQty>	[0..1]	±		1378
	ReferenceOwner <RefOwnr>	[0..1]	±		1378

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.

36.1.17.23.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: C87 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition10Choice" on page 1445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1446
Or}	Proprietary *<Prtry>*	[1..1]	±		1446

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: C6 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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 "References50Choice" on page 1322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1322
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1322
Or	IntraBalanceMovementIdentification *<IntraBalMvmntId>*	[1..1]	Text		1322
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1323
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1323
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1323
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1323

36.1.17.23.4 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 "PairedOrTurnedQuantity6Choice" on page 1585 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity *<PairdOffQty>*	[0..1]	±	C14	1585
Or}	TurnedQuantity *<TrndQty>*	[0..1]	±	C14	1586

36.1.17.23.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1512

36.1.17.24 Linkages60

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1379
	MessageNumber <MsgNb>	[0..1]	±	C6	1379
	Reference <Ref>	[1..1]	±		1380
	ReferenceOwner <RefOwnr>	[0..1]	±		1380

36.1.17.24.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C87 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition10Choice" on page 1445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

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: C6 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber6Choice" on page 1249 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ShortNumber *<ShrtNb>*	[1..1]	Text		1249
Or	LongNumber *<LngNb>*	[1..1]	Text		1249
Or}	ProprietaryNumber *<PrtryNb>*	[1..1]	±		1249

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 "References50Choice" on page 1322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification *<SctiesSttlmTxId>*	[1..1]	Text		1322
Or	IntraPositionMovementIdentification *<IntraPosMvmntId>*	[1..1]	Text		1322
Or	IntraBalanceMovementIdentification *<IntraBalMvmntId>*	[1..1]	Text		1322
Or	AccountServicerTransactionIdentification *<AcctSvcrTxId>*	[1..1]	Text		1323
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		1323
Or	PoolIdentification *<PoolId>*	[1..1]	Text		1323
Or}	OtherTransactionIdentification *<OthrTxId>*	[1..1]	Text		1323

36.1.17.24.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1512

36.1.17.25 BlockChainAddressWallet10

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		1381
	Type *<Tp>*	[0..1]	±		1381
	Name *<Nm>*	[0..1]	Text		1381
	Designation *<Dsgnt>*	[0..1]	Text		1381

36.1.17.25.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.17.25.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see "PurposeCode8Choice" on page 1441 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1442
Or}	Proprietary *<Prtry>*	[1..1]	±		1442

36.1.17.25.3 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: "RestrictedFINXMax70Text" on page 2079

36.1.17.25.4 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: "RestrictedFINXMax35Text" on page 2078

36.1.17.26 BlockChainAddressWallet9

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		1382
	Type *<Tp>*	[0..1]	±		1382
	Name *<Nm>*	[0..1]	Text		1382

36.1.17.26.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.".

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.17.26.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see "PurposeCode8Choice" on page 1441 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1442
Or}	Proprietary *<Prtry>*	[1..1]	±		1442

36.1.17.26.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "RestrictedFINXMax70Text" on page 2079

36.1.17.27 BlockChainAddressWallet8

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		1383
	Type *<Tp>*	[0..1]	±		1383
	Name *<Nm>*	[0..1]	Text		1383
	Designation *<Dsgnt>*	[0..1]	Text		1383

36.1.17.27.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.17.27.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.27.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "RestrictedFINXMax70Text" on page 2079

36.1.17.27.4 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.28 BlockChainAddressWallet7

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		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

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: "RestrictedFINXMax140Text" on page 2076

36.1.17.28.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.28.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "RestrictedFINXMax70Text" on page 2079

36.1.17.29 BlockChainAddressWallet6

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		1384
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1385

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: "RestrictedFINXMax140Text" on page 2076

36.1.17.29.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see "PurposeCode7Choice" on page 1442 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1443
Or}	Proprietary *<Prtry>*	[1..1]	±		1443

36.1.17.29.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "RestrictedFINXMax70Text" on page 2079

36.1.17.30 SecuritiesTransactionType60Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1385
Or}	Proprietary *<Prtry>*	[1..1]	±		1387

36.1.17.30.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType28Code" on page 2039

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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 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.

36.1.17.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.31 SettlementTransactionCondition36Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1388
Or}	Proprietary <*Prtry*>	[1..1]	±		1388

36.1.17.31.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition13Code" on page 2046

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.

36.1.17.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.32 SettlementTransactionCondition39Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1389
Or}	Proprietary <*Prtry*>	[1..1]	±		1390

36.1.17.32.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition14Code" on page 2046

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignement	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.

CodeName	Name	Definition
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.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.33 RepurchaseType17Choice

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		1391
Or}	Proprietary <Prtry>	[1..1]	±		1391

36.1.17.33.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType6Code" on page 2016

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.

36.1.17.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.34 Registration11Choice

Definition: Choice of format for the registration information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.17.34.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 1995

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.

36.1.17.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.35 SettlementTransactionCondition37Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1394

36.1.17.35.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition12Code" on page 2045

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignement	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.
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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.36 SettlementOrCorporateActionEvent32Choice

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]	±		1394
Or}	CorporateActionEventType <*CorpActnEvtTp*>	[1..1]	±	C15	1395

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 "SecuritiesTransactionType52Choice" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1416
Or}	Proprietary <Prtry>	[1..1]	±		1419

36.1.17.36.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: C15 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1397
Or}	Proprietary <Prtry>	[1..1]	±		1403

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 SettlementOrCorporateActionEvent33Choice

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]	±		1396
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1396

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 "SecuritiesTransactionType58Choice" on page 1407 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1407
Or}	Proprietary <*Prtry*>	[1..1]	±		1410

36.1.17.37.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: C15 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1397
Or}	Proprietary <*Prtry*>	[1..1]	±		1403

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 CorporateActionEventType101Choice

Definition: Choice of format for the repair reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1397
Or}	Proprietary *<Prtry>*	[1..1]	±		1403

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 1931

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.

36.1.17.38.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.39 RegistrationParameters7

Definition: Information related to registration of securities.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CertificationIdentification *<Certfctnld>*	[0..1]	Text		1404
	CertificationDateTime *<CertfctnDtTm>*	[0..1]	±		1404
	RegistrarAccount *<RegarAcct>*	[0..1]	Text		1404
	CertificateNumber *<CertNb>*	[0..*]	±	C19	1404

36.1.17.39.1 CertificationIdentification <Certfctnld>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.39.2 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.17.39.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.17.39.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C19 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate5" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1451
	Issuer <Issr>	[0..1]	Text		1452
	SchemeName <SchmeNm>	[0..1]	Text		1452

Constraints

- **ISO8532AndIssuerSchemeNameRule**

  If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.17.40 CentralCounterPartyEligibility5Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.17.40.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.40.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.41 BeneficialOwnership5Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

36.1.17.41.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.42 RestrictionIdentification2

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		1406
	Identification <Id>	[1..1]	Text		1407

36.1.17.42.1 Code <Cd>

Presence: [1..1]

Definition: Restriction identification removal or addition applied on the transaction expressed as a code.

Datatype: "RestrictionReference1Code" on page 2018

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.

CodeName	Name	Definition
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.

36.1.17.42.2 Identification <Id>

Presence: [1..1]

Definition: Restriction identification applied on the transaction.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.17.43 SecuritiesTransactionType58Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1407
Or}	Proprietary <*Prtry*>	[1..1]	±		1410

36.1.17.43.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType27Code" on page 2037

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 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.

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.
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.

36.1.17.43.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.44 SecuritiesTransactionType55Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1410
Or}	Proprietary *<Prtry>*	[1..1]	±		1413

36.1.17.44.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType22Code" on page 2025

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.

CodeName	Name	Definition
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 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

CodeName	Name	Definition
		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.
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.

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).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.45 SecuritiesTransactionType53Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1413
Or}	Proprietary *<Prtry>*	[1..1]	±		1416

36.1.17.45.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType23Code" on page 2028

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

CodeName	Name	Definition
		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.
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 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.

CodeName	Name	Definition
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

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 <ins>"GenericIdentification47" on page 1332</ins> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.46 SecuritiesTransactionType52Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1416
Or}	Proprietary <*Prtry*>	[1..1]	±		1419

36.1.17.46.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: <ins>"SecuritiesTransactionType26Code" on page 2034</ins>

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

CodeName	Name	Definition
		(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.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.

CodeName	Name	Definition
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 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.

36.1.17.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.47 SecuritiesTransactionType51Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1419
Or}	Proprietary <*Prtry*>	[1..1]	±		1421

36.1.17.47.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType25Code" on page 2032

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.

36.1.17.47.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.48 SecuritiesTransactionType49Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1422
Or}	Proprietary *<Prtry>*	[1..1]	±		1424

36.1.17.48.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType24Code" on page 2030

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.

CodeName	Name	Definition
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.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.

CodeName	Name	Definition
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.

36.1.17.48.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.49 AdditionalReference12

Definition: Reference and reference issuer.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		1425
	ReferenceIssuer *<RefIssr>*	[0..1]			1425
	Party *<Pty>*	[1..1]			1426
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1426
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1427
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			1427
	Name *<Nm>*	[1..1]	Text		1427
	Address *<Adr>*	[0..1]			1427
	AddressLine *<AdrLine>*	[0..2]	Text		1428
	PostCode *<PstCd>*	[0..1]	Text		1428
	TownName *<TwnNm>*	[0..1]	Text		1428
	Country *<Ctry>*	[1..1]	CodeSet	C3	1428
	LEI *<LEI>*	[0..1]	IdentifierSet		1428
	MessageName *<MsgNm>*	[0..1]	Text		1429

36.1.17.49.1 Reference <Ref>

Presence: [1..1]

Definition: Reference issued by a party to identify an instruction, transaction or a message.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.17.49.2 ReferenceIssuer <RefIssr>

Presence: [0..1]

Definition: Issuer of the reference.

ReferenceIssuer <RefIssr> contains the following **PartyIdentification192** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]			1426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1426
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1427
Or}	NameAndAddress <NmAndAdr>	[1..1]			1427
	Name <Nm>	[1..1]	Text		1427
	Address <Adr>	[0..1]			1427
	AddressLine <AdrLine>	[0..2]	Text		1428
	PostCode <PstCd>	[0..1]	Text		1428
	TownName <TwnNm>	[0..1]	Text		1428
	Country <Ctry>	[1..1]	CodeSet	C3	1428
	LEI <LEI>	[0..1]	IdentifierSet		1428

36.1.17.49.2.1 Party <Pty>

Presence: [1..1]

Definition: Unique identification of the party.

Party <Pty> contains one of the following **PartyIdentification152Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1426
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1427
Or}	NameAndAddress <NmAndAdr>	[1..1]			1427
	Name <Nm>	[1..1]	Text		1427
	Address <Adr>	[0..1]			1427
	AddressLine <AdrLine>	[0..2]	Text		1428
	PostCode <PstCd>	[0..1]	Text		1428
	TownName <TwnNm>	[0..1]	Text		1428
	Country <Ctry>	[1..1]	CodeSet	C3	1428

36.1.17.49.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC.

Impacted by: C1 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 2067

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.

36.1.17.49.2.1.2 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 <u>"GenericIdentification18" on page 1292</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1293
	SchemeName *<SchmeNm>*	[0..1]	Text		1293
	Issuer *<Issr>*	[0..1]	Text		1293

36.1.17.49.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of the party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		1427
	Address *<Adr>*	[0..1]			1427
	AddressLine *<AdrLine>*	[0..2]	Text		1428
	PostCode *<PstCd>*	[0..1]	Text		1428
	TownName *<TwnNm>*	[0..1]	Text		1428
	Country *<Ctry>*	[1..1]	CodeSet	C3	1428

36.1.17.49.2.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: <u>"RestrictedFINMax35Text" on page 2075</u>

36.1.17.49.2.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressLine <*AdrLine*>	[0..2]	Text		1428
	PostCode <*PstCd*>	[0..1]	Text		1428
	TownName <*TwnNm*>	[0..1]	Text		1428
	Country <*Ctry*>	[1..1]	CodeSet	C3	1428

36.1.17.49.2.1.3.2.1 AddressLine <AdrLine>

Presence: [0..2]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "RestrictedFINMax35Text" on page 2075

36.1.17.49.2.1.3.2.2 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: "RestrictedFINMax8Text" on page 2076

36.1.17.49.2.1.3.2.3 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "RestrictedFINMax23Text" on page 2075

36.1.17.49.2.1.3.2.4 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1938

Constraints

- **Country**

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

36.1.17.49.2.2 LEI <LEI>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 2069

36.1.17.49.3 MessageName <MsgNm>

Presence: [0..1]

Definition: Name of the message.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.17.50 Number23Choice

Definition: Choice number format.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		1429
Or}	Long *<Lng>*	[1..1]	±		1429

36.1.17.50.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 2071

36.1.17.50.2 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 "GenericIdentification18" on page 1292 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1293
	SchemeName *<SchmeNm>*	[0..1]	Text		1293
	Issuer *<Issr>*	[0..1]	Text		1293

36.1.17.51 OptionType7Choice

Definition: Choice of format for the option type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1429
Or}	Proprietary *<Prtry>*	[1..1]	±		1430

36.1.17.51.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 1969

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.

36.1.17.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.52 FormOfSecurity7Choice

Definition: Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1430

36.1.17.52.1 Code <Cd>

Presence: [1..1]

Definition: Form of the security expressed as an ISO 20022 code.

Datatype: "FormOfSecurity1Code" on page 1960

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.

36.1.17.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Form of the security expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.53 SecurityClassificationType3Choice

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		1431
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1431

36.1.17.53.1 CFI <CFI>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification.

Datatype: <u>"CFIOct2015Identifier" on page 2068</u>

36.1.17.53.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Other type of classification of the financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see <u>"GenericIdentification39" on page 1477</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1477
	Issuer <Issr>	[0..1]	Text		1477

36.1.17.54 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		1432
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1432

36.1.17.54.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 2074

36.1.17.54.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.55 SecuritiesRTGS5Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1432
Or}	Proprietary <*Prtry*>	[1..1]	±		1432

36.1.17.55.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.56 PriorityNumeric5Choice

Definition: Choice of format for the priority.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Numeric *<Nmrc>*	[1..1]	Text		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1433

36.1.17.56.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: "Exact4NumericText" on page 2071

36.1.17.56.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.57 TradeOriginator4Choice

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		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1434

36.1.17.57.1 Code <Cd>

Presence: [1..1]

Definition: Trading party capacity expressed as an ISO 20022 code.

Datatype: "OriginatorRole2Code" on page 1970

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

CodeName	Name	Definition
		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.

36.1.17.57.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading party capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.58 InvestorCapacity5Choice

Definition: Choice of format for the investor capacity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1435

36.1.17.58.1 Code <Cd>

Presence: [1..1]

Definition: Investor capacity expressed as an ISO 20022 code.

Datatype: "Eligibility1Code" on page 1942

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.

36.1.17.58.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Investor capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.59 OpeningClosing4Choice

Definition: Choice of format for the opening closing information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1435
Or}	Proprietary *<Prtry>*	[1..1]	±		1436

36.1.17.59.1 Code <Cd>

Presence: [1..1]

Definition: Opening closing information expressed as an ISO 20022 code.

Datatype: "OpeningClosing1Code" on page 1969

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.

36.1.17.59.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Opening closing information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.60 LegalFramework4Choice

Definition: Choice of format for the legal framework.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1436
Or}	Proprietary *<Prtry>*	[1..1]	±		1436

36.1.17.60.1 Code <Cd>

Presence: [1..1]

Definition: Legal framework expressed as an ISO 20022 code.

Datatype: "LegalFramework1Code" on page 1966

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

36.1.17.60.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Legal framework expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.61 RateType67Choice

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		1437
Or}	Proprietary <*Prtry*>	[1..1]	±		1437

36.1.17.61.1 Code <Cd>

Presence: [1..1]

Definition: Rate expressed as an ISO 20022 code.

Datatype: "RateType1Code" on page 1995

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.

36.1.17.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Rate expressed as an a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.62 UpdateType16Choice

Definition: Choice of format for the update information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1438

36.1.17.62.1 Code <Cd>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 2053

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

36.1.17.62.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.63 Reporting9Choice

Definition: Choice of format for the reporting type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1438
Or}	Proprietary *<Prtry>*	[1..1]	±		1439

36.1.17.63.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: "Reporting2Code" on page 2016

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.

CodeName	Name	Definition
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.

36.1.17.63.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.64 Reporting8Choice

Definition: Choice of format for the reporting type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1439
Or}	Proprietary *<Prtry>*	[1..1]	±		1439

36.1.17.64.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: "Reporting1Code" on page 2015

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.

36.1.17.64.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.65 Role7Choice

Definition: Choice of format for a party role.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1440
Or	Proprietary *<Prtry>*	[1..1]	±		1441
Or}	Text *<Txt>*	[1..1]	Text		1441

36.1.17.65.1 Code <Cd>

Presence: [1..1]

Definition: Role of the party in the activity expressed as an ISO 20022 code.

Datatype: <u>"InvestmentFundRole2Code" on page 1965</u>

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

CodeName	Name	Definition
		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.

36.1.17.65.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.65.3 Text <Txt>

Presence: [1..1]

Definition: Role of the party in the activity.

Datatype: "RestrictedFINXMax350Text" on page 2078

36.1.17.66 PurposeCode8Choice

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		1442
Or}	Proprietary *<Prtry>*	[1..1]	±		1442

36.1.17.66.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: "SecuritiesAccountPurposeType1Code" on page 2019

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.

36.1.17.66.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.67 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		1443
Or}	Proprietary *<Prtry>*	[1..1]	±		1443

36.1.17.67.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: "SecuritiesAccountPurposeType1Code" on page 2019

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.

36.1.17.67.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1331 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1331
	Issuer <*Issr*>	[1..1]	Text		1331
	SchemeName <*SchmeNm*>	[0..1]	Text		1331

36.1.17.68 RevaluationIndicator4Choice

Definition: Choice of format for the revaluation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1443
Or}	Proprietary <*Prtry*>	[1..1]	±		1444

36.1.17.68.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.68.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Revaluation information provided as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.69 ProcessingPosition23Choice

Definition: Choice of format for the processing position.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1444
Or}	Proprietary *<Prtry>*	[1..1]	±		1444

36.1.17.69.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition5Code" on page 1995

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

36.1.17.69.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.70 ProcessingPosition18Choice

Definition: Choice of format for the processing position.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1445
Or}	Proprietary <*Prtry*>	[1..1]	±		1445

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.

36.1.17.70.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition4Code" on page 1994

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.

36.1.17.70.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.71 ProcessingPosition10Choice

Definition: Choice of format for the processing position.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1446
Or}	Proprietary *<Prtry>*	[1..1]	±		1446

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.

36.1.17.71.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition3Code" on page 1994

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.

36.1.17.71.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.72 UnilateralSplit4Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1447
Or}	Proprietary *<Prtry>*	[1..1]	±		1447

36.1.17.72.1 Code <Cd>

Presence: [1..1]

Definition: Unilateral split expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType5Code" on page 2042

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.1.17.72.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unilateral split expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.73 LinkageType4Choice

Definition: Choice of format for the linkage type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1447
Or}	Proprietary *<Prtry>*	[1..1]	±		1448

36.1.17.73.1 Code <Cd>

Presence: [1..1]

Definition: Linkage type expressed as an ISO 20022 code.

Datatype: "LinkageType1Code" on page 1967

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.

CodeName	Name	Definition
SOFT	Soft	Request is to soft link the referenced transactions.

36.1.17.73.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Linkage type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.74 SettlementStandingInstructionDatabase5Choice

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		1448
Or}	Proprietary <*Prtry*>	[1..1]	±		1448

36.1.17.74.1 Code <Cd>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as an ISO 20022 code.

Datatype: "SettlementStandingInstructionDatabase1Code" on page 2043

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.

36.1.17.74.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.75 DeliveryReturn4Choice

Definition: Choice of format for the delivery return information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1449
Or}	Proprietary *<Prtry>*	[1..1]	±		1449

36.1.17.75.1 Code <Cd>

Presence: [1..1]

Definition: Delivery return expressed as an ISO 20022 code.

Datatype: "DeliveryReturn1Code" on page 1939

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	DueBiillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

36.1.17.75.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Delivery return expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.76 RegistrationReason6

Definition: Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1450
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1451
	AdditionalInformation <AddtlInf>	[0..1]	Text		1451

36.1.17.76.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the holding status.

Code <Cd> contains one of the following **Registration12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1451

36.1.17.76.1.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration2Code" on page 1996

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.

36.1.17.76.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.76.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.17.77 SecuritiesCertificate5

Definition: Physical representation of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	Text		1451
	Issuer <*Issr*>	[0..1]	Text		1452
	SchemeName <*SchmeNm*>	[0..1]	Text		1452

Constraints

- **ISO8532AndIssuerSchemeNameRule**

  If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.17.77.1 Number <Nb>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: "RestrictedFINXMax30Text" on page 2077

36.1.17.77.2 Issuer <Issr>

Presence: [0..1]

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

Datatype: "Max4AlphaNumericText" on page 2073

36.1.17.77.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 2073

36.1.17.78 ModificationCancellationAllowed5Choice

Definition: Choice of format for the modification cancellation information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1452
Or}	Proprietary <*Prtry*>	[1..1]	±		1452

36.1.17.78.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.78.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Modification, cancellation allowed information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.79 LetterOfGuarantee5Choice

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		1453
Or}	Proprietary <*Prtry*>	[1..1]	±		1453

36.1.17.79.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.79.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Letter of guarantee information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.80 AutomaticBorrowing11Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1453
Or}	Proprietary <*Prtry*>	[1..1]	±		1454

36.1.17.80.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "AutoBorrowing2Code" on page 1927

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.

36.1.17.80.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.81 AutomaticBorrowing8Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

36.1.17.81.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "AutoBorrowing1Code" on page 1926

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.

36.1.17.81.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.82　Tracking5Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

36.1.17.82.1　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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.82.2　Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.83　TaxCapacityParty5Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.17.83.1 Code <Cd>

Presence: [1..1]

Definition: Party tax capacity expressed as an ISO 20022 code.

Datatype: "TaxLiability1Code" on page 2053

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.

36.1.17.83.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Party tax capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.84 SettlementSystemMethod5Choice

Definition: Choice of format for the settlement system/method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1456
Or}	Proprietary <*Prtry*>	[1..1]	±		1457

36.1.17.84.1 Code <Cd>

Presence: [1..1]

Definition: Settlement system expressed as an ISO 20022 code.

Datatype: "SettlementSystemMethod1Code" on page 2043

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.

36.1.17.84.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.85 SettlingCapacity8Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.17.85.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: "SettlingCapacity2Code" on page 2052

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.

36.1.17.85.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.86 Restriction6Choice

Definition: Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.17.86.1 Code <Cd>

Presence: [1..1]

Definition: Restrictions expressed as an ISO 20022 code.

Datatype: "OwnershipLegalRestrictions1Code" on page 1970

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.

36.1.17.86.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.87 RepurchaseType31Choice

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		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.17.87.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType8Code" on page 2017

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.

36.1.17.87.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.88 RepurchaseType26Choice

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		1460
Or}	Proprietary <*Prtry*>	[1..1]	±		1460

36.1.17.88.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType10Code" on page 2016

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.

36.1.17.88.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.89 RepurchaseType24Choice

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		1461
Or}	Proprietary *<Prtry>*	[1..1]	±		1461

36.1.17.89.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType9Code" on page 2017

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.

36.1.17.89.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.90 NettingEligibility5Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1462
Or}	Proprietary <*Prtry*>	[1..1]	±		1462

36.1.17.90.1 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 <u>"YesNoIndicator" on page 2069</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.90.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.91 FXStandingInstruction5Choice

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		1463
Or}	Proprietary <*Prtry*>	[1..1]	±		1463

36.1.17.91.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.91.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.92 BlockTrade5Choice

Definition: Choice of format for the block trade information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

36.1.17.92.1 Code <Cd>

Presence: [1..1]

Definition: Block parent or child information expressed as an ISO 20022 code.

Datatype: "BlockTrade1Code" on page 1927

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.1.17.92.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.17.93 HoldIndicator7

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1464
	Reason <Rsn>	[0..*]	±		1464

36.1.17.93.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.93.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the registration status.

Reason <Rsn> contains the following elements (see "RegistrationReason6" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1450
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1451
	AdditionalInformation <AddtlInf>	[0..1]	Text		1451

36.1.17.94 Linkages50

Definition: Information related to a linked transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <*PrcgPos*>	[0..1]	±		1465
	SecuritiesSettlementTransactionIdentification <*SctiesSttlmTxId*>	[1..1]	Text		1465

36.1.17.94.1 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 "ProcessingPosition23Choice" on page 1444 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1444
Or}	Proprietary <*Prtry*>	[1..1]	±		1444

36.1.17.94.2 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: "RestrictedFINXMax16Text" on page 2076

36.1.17.95 Linkages49

Definition: Information related to a linked transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reference <*Ref*>	[1..1]	±		1465

36.1.17.95.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References58Choice" on page 1325 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <*SctiesSttlmTxId*>	[1..1]	Text		1325
Or	PoolIdentification <*PoolId*>	[1..1]	Text		1325
Or	IntraPositionMovementIdentification <*IntraPosMvmntId*>	[1..1]	Text		1326
Or	AccountServicerTransactionIdentification <*AcctSvcrTxId*>	[1..1]	Text		1326
Or}	OtherTransactionIdentification <*OthrTxId*>	[1..1]	Text		1326

36.1.17.96 MarketIdentification90

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]	±		1466
	Type <*Tp*>	[1..1]			1466
{Or	Code <*Cd*>	[1..1]	CodeSet		1466
Or}	Proprietary <*Prtry*>	[1..1]	±		1467

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.

36.1.17.96.1 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 "MarketIdentification2Choice" on page 1333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		1333
Or}	Description <*Desc*>	[1..1]	Text		1333

36.1.17.96.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType16Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1466
Or}	Proprietary <*Prtry*>	[1..1]	±		1467

36.1.17.96.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 1967

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.

36.1.17.96.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.97 OptionStyle9Choice

Definition: Choice of format for the option style.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1467
Or}	Proprietary *<Prtry>*	[1..1]	±		1467

36.1.17.97.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: "OptionStyle2Code" on page 1969

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.

36.1.17.97.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.17.98 ClassificationType33Choice

Definition: Choice of format for the classification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument *<ClssfctnFinInstrm>*	[1..1]	IdentifierSet		1468
Or}	AlternateClassification *<AltrnClssfctn>*	[1..1]	±		1468

36.1.17.98.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 2068

36.1.17.98.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see "GenericIdentification86" on page 1329 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1329
	Issuer *<Issr>*	[1..1]	Text		1330
	SchemeName *<SchmeNm>*	[0..1]	Text		1330

36.1.17.99 InterestComputationMethodFormat5Choice

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		1469
Or}	Proprietary *<Prtry>*	[1..1]	±		1472

36.1.17.99.1 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 1962

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
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

CodeName	Name	Definition
		in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively 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

CodeName	Name	Definition
		year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of 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.

CodeName	Name	Definition
NARR	Narrative	Other method than A001-A020. See Narrative.

36.1.17.99.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.17.100 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	1472
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	1472
	ExchangeRate <*XchgRate*>	[1..1]	Rate		1473
	ResultingAmount <*RsltgAmt*>	[1..1]	Amount	C1, C9	1473

36.1.17.100.1 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 1925

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.

36.1.17.100.2 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 1925

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.

36.1.17.100.3 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 2070

36.1.17.100.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C1 "ActiveCurrency", C9 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 1920

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.

36.1.17.101 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Yielded <*Yldd*>	[1..1]	Indicator		1474
Or}	ValueType <*ValTp*>	[1..1]	CodeSet		1474

36.1.17.101.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.17.101.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "PriceValueType1Code" on page 1994

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.

36.1.17.102 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		1474
	Envelope *<Envlp>*	[1..1]	(External Schema)		1475

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.

36.1.17.102.1 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 2073

36.1.17.102.2 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.

36.1.17.103 RateOrName2Choice

Definition: Choice between a percentage rate or a rate name.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	±	C55	1475
Or}	RateName <*RateNm*>	[1..1]	±		1475

36.1.17.103.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Impacted by: C55 "SignRule"

Rate <Rate> contains the following elements (see "Rate2" on page 1601 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		1602
	Rate <*Rate*>	[1..1]	Rate		1602

Constraints

- **SignRule**

    When Sign is present, rate must not be zero.

36.1.17.103.2 RateName <RateNm>

Presence: [1..1]

Definition: Pricing expressed as a rate name.

RateName <RateNm> contains the following elements (see "RateName2" on page 1602 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[0..1]	Text		1602
	RateName <*RateNm*>	[1..1]	Text		1602

36.1.17.104 NumberCount1Choice

Definition: Choice of number count type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1476
Or}	TotalNumber *<TtlNb>*	[1..1]		C9, C6	1476
	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		1477
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		1477

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.

36.1.17.104.1 CurrentInstructionNumber <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 2071

36.1.17.104.2 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 *<CurInstrNb>*	[1..1]	Text		1477
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		1477

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.

- **CurrentInstructionNumberRule**

  If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.104.2.1 CurrentInstructionNumber <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 2071

36.1.17.104.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: "Exact3NumericText" on page 2071

36.1.17.105 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		1477
Or}	Long *<Lng>*	[1..1]	Text		1477

36.1.17.105.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 2071

36.1.17.105.2 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 2071

36.1.17.106 GenericIdentification39

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1477
	Issuer *<Issr>*	[0..1]	Text		1477

36.1.17.106.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information issued by the data source scheme issuer.

Datatype: "RestrictedFINMax30Text" on page 2075

36.1.17.106.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "RestrictedFINMax8Text" on page 2076

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	1478
	LEI <*LEI*>	[0..1]	IdentifierSet		1478
	Other <*Othr*>	[0..*]			1478
	Identification <*Id*>	[1..1]	Text		1479
	SchemeName <*SchmeNm*>	[0..1]			1479
{Or	Code <*Cd*>	[1..1]	CodeSet		1479
Or}	Proprietary <*Prtry*>	[1..1]	Text		1479
	Issuer <*Issr*>	[0..1]	Text		1479

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 2067

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 2069

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		1479
	SchemeName <*SchmeNm*>	[0..1]			1479
{Or	Code <*Cd*>	[1..1]	CodeSet		1479
Or}	Proprietary <*Prtry*>	[1..1]	Text		1479
	Issuer <*Issr*>	[0..1]	Text		1479

36.1.18.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 2073

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		1479
Or}	Proprietary <*Prtry*>	[1..1]	Text		1479

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 1946

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 2073

36.1.18.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 2073

36.1.18.2 OrganisationIdentification32

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[0..1]	IdentifierSet	C1	1480
	Other <*Othr*>	[0..*]			1480
	Identification <*Id*>	[1..1]	Text		1480
	SchemeName <*SchmeNm*>	[0..1]			1481
{Or	Code <*Cd*>	[1..1]	CodeSet		1481
Or}	Proprietary <*Prtry*>	[1..1]	Text		1481
	Issuer <*Issr*>	[0..1]	Text		1481

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 2067

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 **GenericOrganisationIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1480
	SchemeName <*SchmeNm*>	[0..1]			1481
{Or	Code <*Cd*>	[1..1]	CodeSet		1481
Or}	Proprietary <*Prtry*>	[1..1]	Text		1481
	Issuer <*Issr*>	[0..1]	Text		1481

36.1.18.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.18.2.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following
OrganisationIdentificationSchemeName2Choice elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1481
Or}	Proprietary <*Prtry*>	[1..1]	Text		1481

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 1946

36.1.18.2.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.18.2.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "RestrictedFINXMax35Text" on page 2078

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	1481
	Identification <*Id*>	[1..1]	Text		1482

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 1938

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 2073

36.1.19.2 Counterparty16Choice

Definition: Choice between buyer and seller.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Seller *<Sellr>*	[1..1]	±	C42, C46	1482
Or}	Buyer *<Buyr>*	[1..1]	±	C42, C46	1483

36.1.19.2.1 Seller <Sellr>

Presence: [1..1]

Definition: Party that sells goods or services, or a financial instrument.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Seller <Sellr> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Buyer <Buyr> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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 PartyIdentificationAndAccount215

Definition: Party and account details.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1484
	LEI *<LEI>*	[0..1]	IdentifierSet		1484
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1485
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1485
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1485

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 "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1521
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		1521

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 2069

36.1.19.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

36.1.19.3.4 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

36.1.19.3.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.4 PartyIdentificationAndAccount213

Definition: Party and account details.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1486
	LEI *<LEI>*	[0..1]	IdentifierSet		1486
	AlternateIdentification *<AltrnId>*	[0..1]	±		1487
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1487
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1487
	ProcessingDate *<PrcgDt>*	[0..1]	±		1487
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1488
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1488

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 "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1521
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		1521

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 2069

36.1.19.4.3 AlternateIdentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1527
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1527
	Country <Ctry>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <Altrnld>	[1..1]	Text		1528

36.1.19.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount37" on page 1147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1148
	Type <Tp>	[0..1]	±		1148
	Name <Nm>	[0..1]	Text		1148

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.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

36.1.19.4.6 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.19.4.7 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.4.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation3" on page 1529 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		1529
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		1529
	RegistrationDetails *<RegnDtls>*	[0..1]	Text		1529

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.5 PartyIdentificationAndAccount209

Definition: Party and account details.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1489
	LEI *<LEI>*	[0..1]	IdentifierSet		1489
	AlternateIdentification *<AltrnId>*	[0..1]	±		1490
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1490
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1490
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1490
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1490

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
  ```

36.1.19.5.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1521
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		1521

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 2069

36.1.19.5.3 AlternateIdentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1527
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1527
	Country <Ctry>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <Altrnld>	[1..1]	Text		1528

36.1.19.5.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.19.5.5 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: "RestrictedFINXMax140Text" on page 2076

36.1.19.5.6 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.5.7 AdditionalInformation <Addtllnf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <Addtllnf> contains the following elements (see "PartyTextInformation3" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1529
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1529
	RegistrationDetails <RegnDtls>	[0..1]	Text		1529

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.6 PartyIdentificationAndAccount208

Definition: Party and account details.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		1491
	LEI *<LEI>*	[0..1]	IdentifierSet		1492
	AlternateIdentification *<AltrnId>*	[0..1]	±		1492
	Nationality *<Ntlty>*	[0..1]	CodeSet	C3	1492
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		1492
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	Text		1493
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1493
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1493

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
  ```

36.1.19.6.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1521
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1521

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 2069

36.1.19.6.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1527
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1527
	Country <Ctry>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <AltrnId>	[1..1]	Text		1528

36.1.19.6.4 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 1938

Constraints

- **Country**

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

36.1.19.6.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax35Text" on page 2078

36.1.19.6.6 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: "RestrictedFINXMax140Text" on page 2076

36.1.19.6.7 ProcessingIdentification \<PrcgId\>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.6.8 AdditionalInformation \<AddtlInf\>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation \<AddtlInf\> contains the following elements (see "PartyTextInformation3" on page 1529 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	DeclarationDetails *\<DclrtnDtls\>*	[0..1]	Text		1529
	PartyContactDetails *\<PtyCtctDtls\>*	[0..1]	Text		1529
	RegistrationDetails *\<RegnDtls\>*	[0..1]	Text		1529

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.7 PartyIdentificationAndAccount206

Definition: Party and account details.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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 "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1521
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		1521

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 2069

36.1.19.7.3 AlternateIdentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1527
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1527
	Country <Ctry>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <Altrnld>	[1..1]	Text		1528

36.1.19.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1146
	Type <Tp>	[0..1]	±		1146
	Name <Nm>	[0..1]	Text		1146

36.1.19.7.5 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

36.1.19.7.6 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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

36.1.19.7.7 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.7.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation3" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1529
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1529
	RegistrationDetails <RegnDtls>	[0..1]	Text		1529

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.

36.1.19.8 OtherParties37

Definition: Identification of other parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1497
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1497
	StockExchange <StockXchg>	[0..1]	±		1497
	TradeRegulator <TradRgltr>	[0..1]	±		1498
	TripartyAgent <TrptyAgt>	[0..1]	±		1498

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.

36.1.19.8.1 Investor <Invstr>

Presence: [0..1]

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

Investor <Invstr> contains the following elements (see "PartyIdentification170" on page 1513 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			1513
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1514
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1514
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1514
	LEI *<LEI>*	[0..1]	IdentifierSet		1515

36.1.19.8.2 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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

36.1.19.8.3 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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

36.1.19.8.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see "PartyIdentification157" on page 1532 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1532
	LEI <*LEI*>	[0..1]	IdentifierSet		1532

36.1.19.8.5 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 "PartyIdentification157" on page 1532 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1532
	LEI <*LEI*>	[0..1]	IdentifierSet		1532

36.1.19.9 CashParties40

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]	±		1498
	DebtorAgent <*DbtrAgt*>	[0..1]	±		1499
	Creditor <*Cdtr*>	[0..1]	±		1499
	CreditorAgent <*CdtrAgt*>	[0..1]	±		1500

36.1.19.9.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see "PartyIdentificationAndAccount177" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1509
	AlternateIdentification <AltrnId>	[0..1]	±		1509
	CashAccount <CshAcct>	[0..1]	±		1510
	ChargesAccount <ChrgsAcct>	[0..1]	±		1510
	CommissionAccount <ComssnAcct>	[0..1]	±		1510
	TaxAccount <TaxAcct>	[0..1]	±		1511
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1511

36.1.19.9.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see "PartyIdentificationAndAccount178" on page 1505 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1506
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1506
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1507
	ChargesAccount <ChrgsAcct>	[0..1]	±		1507
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1508

36.1.19.9.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see "PartyIdentificationAndAccount177" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1509
	AlternateIdentification <AltrnId>	[0..1]	±		1509
	CashAccount <CshAcct>	[0..1]	±		1510
	ChargesAccount <ChrgsAcct>	[0..1]	±		1510
	CommissionAccount <ComssnAcct>	[0..1]	±		1510
	TaxAccount <TaxAcct>	[0..1]	±		1511
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1511

36.1.19.9.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see "PartyIdentificationAndAccount178" on page 1505 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1506
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1506
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1507
	ChargesAccount <ChrgsAcct>	[0..1]	±		1507
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1508

36.1.19.10 CashParties38

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]	±		1501
	DebtorAgent *<DbtrAgt>*	[0..1]	±		1501
	Creditor *<Cdtr>*	[0..1]	±		1502
	CreditorAgent *<CdtrAgt>*	[0..1]	±		1502
	Intermediary *<Intrmy>*	[0..1]	±		1503

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 "PartyIdentificationAndAccount177" on page 1509 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1509
	LEI *<LEI>*	[0..1]	IdentifierSet		1509
	AlternateIdentification *<AltrnId>*	[0..1]	±		1509
	CashAccount *<CshAcct>*	[0..1]	±		1510
	ChargesAccount *<ChrgsAcct>*	[0..1]	±		1510
	CommissionAccount *<ComssnAcct>*	[0..1]	±		1510
	TaxAccount *<TaxAcct>*	[0..1]	±		1511
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C5	1511

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 "PartyIdentificationAndAccount178" on page 1505 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1506
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1506
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1507
	ChargesAccount <ChrgsAcct>	[0..1]	±		1507
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1508

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 "PartyIdentificationAndAccount177" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1509
	AlternateIdentification <AltrnId>	[0..1]	±		1509
	CashAccount <CshAcct>	[0..1]	±		1510
	ChargesAccount <ChrgsAcct>	[0..1]	±		1510
	CommissionAccount <ComssnAcct>	[0..1]	±		1510
	TaxAccount <TaxAcct>	[0..1]	±		1511
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1511

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 "PartyIdentificationAndAccount178" on page 1505 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			1506
{Or	BICFI *<BICFI>*	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1506
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1506
	LEI *<LEI>*	[0..1]	IdentifierSet		1507
	AlternateIdentification *<AltrnId>*	[0..1]	±		1507
	CashAccount *<CshAcct>*	[0..1]	±		1507
	ChargesAccount *<ChrgsAcct>*	[0..1]	±		1507
	CommissionAccount *<ComssnAcct>*	[0..1]	±		1508
	TaxAccount *<TaxAcct>*	[0..1]	±		1508
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C5	1508

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 "PartyIdentificationAndAccount178" on page 1505 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			1506
{Or	BICFI *<BICFI>*	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1506
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1506
	LEI *<LEI>*	[0..1]	IdentifierSet		1507
	AlternateIdentification *<AltrnId>*	[0..1]	±		1507
	CashAccount *<CshAcct>*	[0..1]	±		1507
	ChargesAccount *<ChrgsAcct>*	[0..1]	±		1507
	CommissionAccount *<ComssnAcct>*	[0..1]	±		1508
	TaxAccount *<TaxAcct>*	[0..1]	±		1508
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C5	1508

36.1.19.11 PartyIdentificationAndAccount181

Definition: Party and account details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1504
	LEI <*LEI*>	[0..1]	IdentifierSet		1504
	AlternateIdentification <*AltrnId*>	[0..1]	±		1504
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1505
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1505

36.1.19.11.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1521
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		1521

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 2069

36.1.19.11.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			1527
{Or	Code <*Cd*>	[1..1]	CodeSet		1527
Or}	Proprietary <*Prtry*>	[1..1]	±		1527
	Country <*Ctry*>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <*AltrnId*>	[1..1]	Text		1528

36.1.19.11.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.11.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation3" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1529
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1529
	RegistrationDetails <RegnDtls>	[0..1]	Text		1529

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.12 PartyIdentificationAndAccount178

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1506
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1506
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1507
	ChargesAccount <ChrgsAcct>	[0..1]	±		1507
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1508

36.1.19.12.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification147Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BICFI <*BICFI*>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1506
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1506

36.1.19.12.1.1 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 2067

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.

36.1.19.12.1.2 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 "NameAndAddress12" on page 1535 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		1535

36.1.19.12.1.3 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 "GenericIdentification84" on page 1330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1331
	Issuer <Issr>	[1..1]	Text		1331
	SchemeName <SchmeNm>	[0..1]	Text		1331

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 2069

36.1.19.12.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1527
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1527
	Country <Ctry>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <AltrnId>	[1..1]	Text		1528

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

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 "PartyTextInformation4" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1528
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1529

Constraints

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if DeclarationlDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.13 PartyIdentificationAndAccount177

Definition: Party and account details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1509
	LEI <*LEI*>	[0..1]	IdentifierSet		1509
	AlternateIdentification <*AltrnId*>	[0..1]	±		1509
	CashAccount <*CshAcct*>	[0..1]	±		1510
	ChargesAccount <*ChrgsAcct*>	[0..1]	±		1510
	CommissionAccount <*ComssnAcct*>	[0..1]	±		1510
	TaxAccount <*TaxAcct*>	[0..1]	±		1511
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C5	1511

36.1.19.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1521
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		1521

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 2069

36.1.19.13.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			1527
{Or	Code <*Cd*>	[1..1]	CodeSet		1527
Or}	Proprietary <*Prtry*>	[1..1]	±		1527
	Country <*Ctry*>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <*AltrnId*>	[1..1]	Text		1528

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <*Prtry*>	[1..1]	Text		1152

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <*Prtry*>	[1..1]	Text		1152

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <*Prtry*>	[1..1]	Text		1152

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <*Prtry*>	[1..1]	Text		1152

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 "PartyTextInformation4" on page 1528 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		1528
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		1529

Constraints

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if DeclarationlDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.14 PartyIdentification136Choice

Definition: Choice of identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1512

36.1.19.14.1 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 2067

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.

36.1.19.14.2 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 "GenericIdentification84" on page 1330 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.19.15 Intermediary45

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]	±		1512
	Role *<Role>*	[0..1]	±		1512
	Account *<Acct>*	[0..1]	±		1513

36.1.19.15.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see "PartyIdentification157" on page 1532 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

36.1.19.15.2 Role <Role>

Presence: [0..1]

Definition: Function performed by the intermediary (investment funds).

Role <Role> contains one of the following elements (see "Role7Choice" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or	Proprietary <Prtry>	[1..1]	±		1441
Or}	Text <Txt>	[1..1]	Text		1441

36.1.19.15.3 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 "Account30" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1149
	AccountServicer <AcctSvcr>	[0..1]	±		1150

36.1.19.16 PartyIdentification170

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1513
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514
	LEI <LEI>	[0..1]	IdentifierSet		1515

36.1.19.16.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following **PartyIdentification176Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1514
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1514
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1514
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1514

36.1.19.16.1.1 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 2067

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 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 "GenericIdentification84" on page 1330 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.19.16.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress12" on page 1535 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		1535

36.1.19.16.1.4 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 1938

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 2069

36.1.19.17 PartyIdentification162

Definition: Identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			1515
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1515
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1516
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1516
	LEI <*LEI*>	[0..1]	IdentifierSet		1516
	AlternateIdentification <*AltrnId*>	[0..1]	±		1516
	ProcessingDate <*PrcgDt*>	[0..1]	±		1517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1517
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1517

36.1.19.17.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1515
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1516
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1516

36.1.19.17.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 2067

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.

36.1.19.17.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress12" on page 1535 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		1535

36.1.19.17.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1938

Constraints

- **Country**

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

36.1.19.17.2 LEI <LEI>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 2069

36.1.19.17.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see "AlternatePartyIdentification9" on page 1526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			1527
{Or	Code <*Cd*>	[1..1]	CodeSet		1527
Or}	Proprietary <*Prtry*>	[1..1]	±		1527
	Country <*Ctry*>	[1..1]	CodeSet	C3	1528
	AlternateIdentification <*Altrnld*>	[1..1]	Text		1528

36.1.19.17.4 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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

36.1.19.17.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.19.17.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation3" on page 1529 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		1529
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		1529
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		1529

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, Declaration|Details, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.18 Pledgee4

Definition: Identifies the entity to which the financial instruments are pledged.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification *<PldgeeTpAndId>*	[0..1]			1518
{Or	TypeAndIdentification *<TpAndId>*	[1..1]			1519
	Identification *<Id>*	[1..1]	IdentifierSet	C1	1519
	PledgeeType *<PldgeeTp>*	[1..1]	CodeSet		1519
Or	Identification *<Id>*	[1..1]			1520
	Identification *<Id>*	[0..1]	Text		1520
	PledgeeType *<PldgeeTp>*	[1..1]	CodeSet		1520
Or}	Proprietary *<Prtry>*	[1..1]	±		1520
	LEI *<LEI>*	[0..1]	IdentifierSet		1521

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
PledgeeFormat6Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1519
	Identification <Id>	[1..1]	IdentifierSet	C1	1519
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1519
Or	Identification <Id>	[1..1]			1520
	Identification <Id>	[0..1]	Text		1520
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	±		1520

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	1519
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1519

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 2067

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 1993

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 **PledgeeTypeAndText2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	Text		1520
	PledgeeType *<PldgeeTp>*	[1..1]	CodeSet		1520

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: "RestrictedFINMax30Text" on page 2075

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 1993

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 "GenericIdentification85" on page 1330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1330
	Identification *<Id>*	[0..1]	Text		1330

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 2069

36.1.19.19 PartyIdentification137Choice

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	1521
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1521
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1521

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 2067

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 "GenericIdentification84" on page 1330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1331
	Issuer <Issr>	[1..1]	Text		1331
	SchemeName <SchmeNm>	[0..1]	Text		1331

36.1.19.19.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress12" on page 1535 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		1535

36.1.19.20 PartyIdentification156

Definition: Identification of a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

36.1.19.20.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification136Choice" on page 1511 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1511
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1512

36.1.19.20.2 LEI <LEI>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 2069

36.1.19.21 Party38Choice

Definition: Nature or use of the account.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification *<OrgId>*	[1..1]	±		1522
Or}	PrivateIdentification *<PrvtId>*	[1..1]	±		1523

36.1.19.21.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

OrganisationIdentification <OrgId> contains the following elements (see "OrganisationIdentification29" on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1478
	LEI <LEI>	[0..1]	IdentifierSet		1478
	Other <Othr>	[0..*]			1478
	Identification <Id>	[1..1]	Text		1479
	SchemeName <SchmeNm>	[0..1]			1479
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	Text		1479
	Issuer <Issr>	[0..1]	Text		1479

36.1.19.21.2 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 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1530
	BirthDate <BirthDt>	[1..1]	Date		1530
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1530
	CityOfBirth <CityOfBirth>	[1..1]	Text		1530
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1531
	Other <Othr>	[0..*]			1531
	Identification <Id>	[1..1]	Text		1531
	SchemeName <SchmeNm>	[0..1]			1531
{Or	Code <Cd>	[1..1]	CodeSet		1532
Or}	Proprietary <Prtry>	[1..1]	Text		1532
	Issuer <Issr>	[0..1]	Text		1532

36.1.19.22 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		1524
	PostalAddress <*PstlAdr*>	[0..1]	±		1524
	Identification <*Id*>	[0..1]	±		1525
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet	C3	1525
	ContactDetails <*CtctDtls*>	[0..1]	±		1526

36.1.19.22.1 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 2072

36.1.19.22.2 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 1536 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]			1536
{Or	Code *<Cd>*	[1..1]	CodeSet		1536
Or}	Proprietary *<Prtry>*	[1..1]	±		1537
	Department *<Dept>*	[0..1]	Text		1537
	SubDepartment *<SubDept>*	[0..1]	Text		1537
	StreetName *<StrtNm>*	[0..1]	Text		1537
	BuildingNumber *<BldgNb>*	[0..1]	Text		1537
	BuildingName *<BldgNm>*	[0..1]	Text		1538
	Floor *<Flr>*	[0..1]	Text		1538
	PostBox *<PstBx>*	[0..1]	Text		1538
	Room *<Room>*	[0..1]	Text		1538
	PostCode *<PstCd>*	[0..1]	Text		1538
	TownName *<TwnNm>*	[0..1]	Text		1538
	TownLocationName *<TwnLctnNm>*	[0..1]	Text		1538
	DistrictName *<DstrctNm>*	[0..1]	Text		1538
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		1539
	Country *<Ctry>*	[0..1]	CodeSet	C3	1539
	AddressLine *<AdrLine>*	[0..7]	Text		1539

36.1.19.22.3 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 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification *<OrgId>*	[1..1]	±		1522
Or}	PrivateIdentification *<PrvtId>*	[1..1]	±		1523

36.1.19.22.4 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 1938

Constraints

- **Country**

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

36.1.19.22.5 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 1532 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NamePrefix <*NmPrfx*>	[0..1]	CodeSet		1533
	Name <*Nm*>	[0..1]	Text		1533
	PhoneNumber <*PhneNb*>	[0..1]	Text		1533
	MobileNumber <*MobNb*>	[0..1]	Text		1534
	FaxNumber <*FaxNb*>	[0..1]	Text		1534
	EmailAddress <*EmailAdr*>	[0..1]	Text		1534
	EmailPurpose <*EmailPurp*>	[0..1]	Text		1534
	JobTitle <*JobTitl*>	[0..1]	Text		1534
	Responsibility <*Rspnsblty*>	[0..1]	Text		1534
	Department <*Dept*>	[0..1]	Text		1534
	Other <*Othr*>	[0..*]			1534
	ChannelType <*ChanlTp*>	[1..1]	Text		1535
	Identification <*Id*>	[0..1]	Text		1535
	PreferredMethod <*PrefrdMtd*>	[0..1]	CodeSet		1535

36.1.19.23 AlternatePartyIdentification9

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]			1527
{Or	Code *<Cd>*	[1..1]	CodeSet		1527
Or}	Proprietary *<Prtry>*	[1..1]	±		1527
	Country *<Ctry>*	[1..1]	CodeSet	C3	1528
	AlternateIdentification *<AltrnId>*	[1..1]	Text		1528

36.1.19.23.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType44Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1527
Or}	Proprietary *<Prtry>*	[1..1]	±		1527

36.1.19.23.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification1Code" on page 2055

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.

36.1.19.23.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.19.23.2 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 1938

Constraints

- **Country**

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

36.1.19.23.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "RestrictedFINXMax30Text" on page 2077

36.1.19.24 PartyTextInformation4

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		1528
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		1529

Constraints

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if DeclarationlDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.24.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "RestrictedFINXMax350Text" on page 2078

36.1.19.24.2 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: "RestrictedFINXMax140Text" on page 2076

36.1.19.25 PartyTextInformation3

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		1529
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		1529
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		1529

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.25.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "RestrictedFINXMax350Text" on page 2078

36.1.19.25.2 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: "RestrictedFINXMax140Text" on page 2076

36.1.19.25.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: "RestrictedFINXMax350Text" on page 2078

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]			1530
	BirthDate <BirthDt>	[1..1]	Date		1530
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1530
	CityOfBirth <CityOfBirth>	[1..1]	Text		1530
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1531
	Other <Othr>	[0..*]			1531
	Identification <Id>	[1..1]	Text		1531
	SchemeName <SchmeNm>	[0..1]			1531
{Or	Code <Cd>	[1..1]	CodeSet		1532
Or}	Proprietary <Prtry>	[1..1]	Text		1532
	Issuer <Issr>	[0..1]	Text		1532

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		1530
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1530
	CityOfBirth <CityOfBirth>	[1..1]	Text		1530
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1531

36.1.20.1.1.1 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: "ISODate" on page 2066

36.1.20.1.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: "Max35Text" on page 2073

36.1.20.1.1.3 CityOfBirth <CityOfBirth>

Presence: [1..1]

Definition: City where a person was born.

Datatype: "Max35Text" on page 2073

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 1938

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		1531
	SchemeName <*SchmeNm*>	[0..1]			1531
{Or	Code <*Cd*>	[1..1]	CodeSet		1532
Or}	Proprietary <*Prtry*>	[1..1]	Text		1532
	Issuer <*Issr*>	[0..1]	Text		1532

36.1.20.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 2073

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		1532
Or}	Proprietary <*Prtry*>	[1..1]	Text		1532

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 1947

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 2073

36.1.20.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 2073

36.1.20.2 PartyIdentification157

Definition: Identification of a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1532
	LEI *<LEI>*	[0..1]	IdentifierSet		1532

36.1.20.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1521 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1521
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		1521
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		1521

36.1.20.2.2 LEI <LEI>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 2069

36.1.20.3 Contact4

Definition: Specifies the details of the contact person.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NamePrefix *<NmPrfx>*	[0..1]	CodeSet		1533
	Name *<Nm>*	[0..1]	Text		1533
	PhoneNumber *<PhneNb>*	[0..1]	Text		1533
	MobileNumber *<MobNb>*	[0..1]	Text		1534
	FaxNumber *<FaxNb>*	[0..1]	Text		1534
	EmailAddress *<EmailAdr>*	[0..1]	Text		1534
	EmailPurpose *<EmailPurp>*	[0..1]	Text		1534
	JobTitle *<JobTitl>*	[0..1]	Text		1534
	Responsibility *<Rspnsblty>*	[0..1]	Text		1534
	Department *<Dept>*	[0..1]	Text		1534
	Other *<Othr>*	[0..*]			1534
	ChannelType *<ChanlTp>*	[1..1]	Text		1535
	Identification *<Id>*	[0..1]	Text		1535
	PreferredMethod *<PrefrdMtd>*	[0..1]	CodeSet		1535

36.1.20.3.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "NamePrefix2Code" on page 1968

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).

36.1.20.3.2 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 2072

36.1.20.3.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 2074

36.1.20.3.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 2074

36.1.20.3.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 2074

36.1.20.3.6 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max2048Text" on page 2072

36.1.20.3.7 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: "Max35Text" on page 2073

36.1.20.3.8 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: "Max35Text" on page 2073

36.1.20.3.9 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: "Max35Text" on page 2073

36.1.20.3.10 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: "Max70Text" on page 2074

36.1.20.3.11 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 *<ChanlTp>*	[1..1]	Text		1535
	Identification *<Id>*	[0..1]	Text		1535

36.1.20.3.11.1 ChannelType <ChanlTp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: "Max4Text" on page 2073

36.1.20.3.11.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: "Max128Text" on page 2072

36.1.20.3.12 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: "PreferredContactMethod1Code" on page 1993

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 NameAndAddress12

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		1535

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: "RestrictedFINXMax140Text" on page 2076

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]			1536
{Or	Code *<Cd>*	[1..1]	CodeSet		1536
Or}	Proprietary *<Prtry>*	[1..1]	±		1537
	Department *<Dept>*	[0..1]	Text		1537
	SubDepartment *<SubDept>*	[0..1]	Text		1537
	StreetName *<StrtNm>*	[0..1]	Text		1537
	BuildingNumber *<BldgNb>*	[0..1]	Text		1537
	BuildingName *<BldgNm>*	[0..1]	Text		1538
	Floor *<Flr>*	[0..1]	Text		1538
	PostBox *<PstBx>*	[0..1]	Text		1538
	Room *<Room>*	[0..1]	Text		1538
	PostCode *<PstCd>*	[0..1]	Text		1538
	TownName *<TwnNm>*	[0..1]	Text		1538
	TownLocationName *<TwnLctnNm>*	[0..1]	Text		1538
	DistrictName *<DstrctNm>*	[0..1]	Text		1538
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		1539
	Country *<Ctry>*	[0..1]	CodeSet	C3	1539
	AddressLine *<AdrLine>*	[0..7]	Text		1539

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		1536
Or}	Proprietary *<Prtry>*	[1..1]	±		1537

36.1.21.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of address expressed as a code.

Datatype: "AddressType2Code" on page 1925

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.

36.1.21.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1331 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1331
	Issuer <*Issr*>	[1..1]	Text		1331
	SchemeName <*SchmeNm*>	[0..1]	Text		1331

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 2074

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 2074

36.1.21.2.4 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 2074

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 2072

36.1.21.2.6 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: "Max35Text" on page 2073

36.1.21.2.7 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: "Max70Text" on page 2074

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 2072

36.1.21.2.9 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: "Max70Text" on page 2074

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 2072

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 2073

36.1.21.2.12 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: "Max35Text" on page 2073

36.1.21.2.13 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: "Max35Text" on page 2073

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 2073

36.1.21.2.15 Country <Ctry>

Presence: [0..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1938

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 2074

36.1.22   Price

36.1.22.1 Price3

Definition: Type and information about a price.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1539
	Value *<Val>*	[1..1]	±		1540

36.1.22.1.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see "YieldedOrValueType1Choice" on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1474
Or}	ValueType <ValTp>	[1..1]	CodeSet		1474

36.1.22.1.2 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 "PriceRateOrAmount1Choice" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1553
Or}	Amount <Amt>	[1..1]	Amount	C2	1553

36.1.22.2 Price11

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1540
{Or	Yielded <Yldd>	[1..1]	Indicator		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541
	Value <Val>	[1..1]	±		1541

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		1540
Or}	ValueType <ValTp>	[1..1]	CodeSet		1541

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 2069):

- *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 1993

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 "PriceRateOrAmount1Choice" on page 1553 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	Rate		1553
Or}	Amount *<Amt>*	[1..1]	Amount	C2	1553

36.1.22.3 PriceInformation24

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]			1542
{Or	Code *<Cd>*	[1..1]	CodeSet		1542
Or}	Proprietary *<Prtry>*	[1..1]	±		1543
	ValueType *<ValTp>*	[1..1]	±		1544
	Value *<Val>*	[1..1]			1544
{Or	Rate *<Rate>*	[1..1]	Rate		1544
Or	Amount *<Amt>*	[1..1]	Amount	C2	1544
Or}	UnknownIndicator *<UknwnInd>*	[1..1]	Indicator		1545
	SourceOfPrice *<SrcOfPric>*	[0..1]			1545
	Identification *<Id>*	[0..1]	±		1545
	Type *<Tp>*	[1..1]			1545
{Or	Code *<Cd>*	[1..1]	CodeSet		1546
Or}	Proprietary *<Prtry>*	[1..1]	±		1546
	QuotationDate *<QtnDt>*	[0..1]	±		1546

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 **TypeOfPrice49Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1542
Or}	Proprietary *<Prtry>*	[1..1]	±		1543

36.1.22.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: "TypeOfPrice17Code" on page 2057

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.
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.

36.1.22.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

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 1473 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Yielded *<Yldd>*	[1..1]	Indicator		1474
Or}	ValueType *<ValTp>*	[1..1]	CodeSet		1474

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 **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	Rate		1544
Or	Amount *<Amt>*	[1..1]	Amount	C2	1544
Or}	UnknownIndicator *<UknwnInd>*	[1..1]	Indicator		1545

36.1.22.3.3.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "PercentageRate" on page 2071

36.1.22.3.3.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1922

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.

36.1.22.3.3.3 UnknownIndicator <UknwnInd>

Presence: [1..1]

Definition: Indicates whether the market price is unknown.

Datatype: One of the following values must be used (see <u>"YesNoIndicator" on page 2069</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.22.3.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following **MarketIdentification91** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		1545
	Type <*Tp*>	[1..1]			1545
{Or	Code <*Cd*>	[1..1]	CodeSet		1546
Or}	Proprietary <*Prtry*>	[1..1]	±		1546

36.1.22.3.4.1 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 <u>"MarketIdentification2Choice" on page 1333</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		1333
Or}	Description <*Desc*>	[1..1]	Text		1333

36.1.22.3.4.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType17Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1546
Or}	Proprietary <*Prtry*>	[1..1]	±		1546

36.1.22.3.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType4Code" on page 1967

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.

36.1.22.3.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

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 1244 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		1244
Or}	DateTime <*DtTm*>	[1..1]	DateTime		1244

36.1.22.4 PriceInformation22

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]	±		1547
	Value <*Val*>	[1..1]			1547
{Or	Rate <*Rate*>	[1..1]	Rate		1548
Or	Amount <*Amt*>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <*UknwnInd*>	[1..1]	Indicator		1548
	ValueType <*ValTp*>	[1..1]	±		1548
	SourceOfPrice <*SrcOfPric*>	[0..1]			1549
	Identification <*Id*>	[0..1]	±		1549
	Type <*Tp*>	[1..1]			1549
{Or	Code <*Cd*>	[1..1]	CodeSet		1549
Or}	Proprietary <*Prtry*>	[1..1]	±		1550
	QuotationDate <*QtnDt*>	[0..1]	±		1550

Constraints

- **ValueRule**

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

36.1.22.4.1 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 "TypeOfPrice33Choice" on page 1551 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1551
Or}	Proprietary <*Prtry*>	[1..1]	±		1552

36.1.22.4.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1548
Or	Amount <Amt>	[1..1]	Amount	C2	1548
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1548

36.1.22.4.2.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "PercentageRate" on page 2071

36.1.22.4.2.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1922

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.

36.1.22.4.2.3 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.22.4.3 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 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1474
Or}	ValueType <ValTp>	[1..1]	CodeSet		1474

36.1.22.4.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following **MarketIdentification91** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		1549
	Type <*Tp*>	[1..1]			1549
{Or	Code <*Cd*>	[1..1]	CodeSet		1549
Or}	Proprietary <*Prtry*>	[1..1]	±		1550

36.1.22.4.4.1 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 "MarketIdentification2Choice" on page 1333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		1333
Or}	Description <*Desc*>	[1..1]	Text		1333

36.1.22.4.4.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType17Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1549
Or}	Proprietary <*Prtry*>	[1..1]	±		1550

36.1.22.4.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType4Code" on page 1967

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).

CodeName	Name	Definition
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

36.1.22.4.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.22.4.5 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 <u>"DateAndDateTime2Choice" on page 1244</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.22.5 PriceType5Choice

Definition: Choice of price type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Market *<Mkt>*	[1..1]	±		1550
Or}	Indicative *<Indctv>*	[1..1]	±		1551

36.1.22.5.1 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 "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.22.5.2 Indicative <Indctv>

Presence: [1..1]

Definition: Estimated price, for valuation purposes.

Indicative <Indctv> contains the following elements (see "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.22.6 TypeOfPrice33Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1552

36.1.22.6.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: "TypeOfPrice11Code" on page 2055

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

CodeName	Name	Definition
		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.

36.1.22.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.22.7 TypeOfPrice32Choice

Definition: Choice of format for the type of price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1553
Or}	Proprietary <*Prtry*>	[1..1]	±		1553

36.1.22.7.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: "TypeOfPrice14Code" on page 2056

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.1.22.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.22.8 PriceRateOrAmount1Choice

Definition: Choice of formats for the price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		1553
Or}	Amount <*Amt*>	[1..1]	Amount	C2	1553

36.1.22.8.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "PercentageRate" on page 2071

36.1.22.8.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1922

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.

36.1.23   Quantity

36.1.23.1 FinancialInstrumentQuantity36Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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: "RestrictedFINDecimalNumber" on page 2070

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: "RestrictedFINImpliedCurrencyAndAmount" on page 1923

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: "RestrictedFINImpliedCurrencyAndAmount" on page 1923

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 2069

36.1.23.2 Quantity49

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]	±	C14	1555
	DenominationChoice <*DnmtnChc*>	[0..1]	Text		1555
	CertificateNumber <*CertNb*>	[0..*]	±	C19	1556
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1556

36.1.23.2.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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: "RestrictedFINXMax210Text" on page 2077

36.1.23.2.3 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C19 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate5" on page 1451 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Number *<Nb>*	[1..1]	Text		1451
	Issuer *<Issr>*	[0..1]	Text		1452
	SchemeName *<SchmeNm>*	[0..1]	Text		1452

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 "QuantityBreakdown69" on page 1592 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1593
	LotQuantity *<LotQty>*	[0..1]	±	C14	1593
	LotDateTime *<LotDtTm>*	[0..1]	±		1593
	LotPrice *<LotPric>*	[0..1]	±		1594
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1594

36.1.23.3 QuantityAndAccount112

Definition: Details on a quantity, account and other related information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <*SttlmQty*>	[0..1]	±		1558
	DenominationChoice <*DnmtnChc*>	[0..1]	Text		1558
	AccountOwner <*AcctOwnr*>	[0..1]	±		1558
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1558
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1559
	CashAccount <*CshAcct*>	[0..1]	±		1559
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C50	1559
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		1560

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/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.

- **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.

36.1.23.3.1 SettlementQuantity <SttlmQty>

Presence: [0..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

36.1.23.3.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.23.3.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

36.1.23.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1146
	Type <*Tp*>	[0..1]	±		1146
	Name <*Nm*>	[0..1]	Text		1146

36.1.23.3.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1383
	Type <*Tp*>	[0..1]	±		1384
	Name <*Nm*>	[0..1]	Text		1384

36.1.23.3.6 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <*Prtry*>	[1..1]	Text		1152

36.1.23.3.7 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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.3.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown69" on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1593
	LotQuantity <LotQty>	[0..1]	±	C14	1593
	LotDateTime <LotDtTm>	[0..1]	±		1593
	LotPrice <LotPric>	[0..1]	±		1594
	TypeOfPrice <TpOfPric>	[0..1]	±		1594

36.1.23.4 QuantityAndAccount111

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1561
	AccountOwner <AcctOwnr>	[0..1]	±		1561
	CashAccount <CshAcct>	[0..1]	±		1561
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1562
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1562

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.

36.1.23.4.1 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.23.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

36.1.23.4.3 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary *<Prtry>*	[1..1]	Text		1152

36.1.23.4.4 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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.4.5 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown69" on page 1592 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1593
	LotQuantity *<LotQty>*	[0..1]	±	C14	1593
	LotDateTime *<LotDtTm>*	[0..1]	±		1593
	LotPrice *<LotPric>*	[0..1]	±		1594
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1594

36.1.23.5 QuantityAndAccount108

Definition: Details on a quantity, account and other related information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettledQuantity *<SttldQty>*	[1..1]	±		1564
	PreviouslySettledQuantity *<PrevslySttldQty>*	[0..1]	±	C14	1565
	RemainingToBeSettledQuantity *<RmngToBeSttldQty>*	[0..1]	±	C14	1565
	PreviouslySettledAmount *<PrevslySttldAmt>*	[0..1]	±		1565
	RemainingToBeSettledAmount *<RmngToBeSttldAmt>*	[0..1]	±		1566
	DenominationChoice *<DnmtnChc>*	[0..1]	Text		1566
	AccountOwner *<AcctOwnr>*	[0..1]	±		1566
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1566
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1567
	CashAccount *<CshAcct>*	[0..1]	±		1567
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1567
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±	C50	1568

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.

- **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/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.

- **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.

36.1.23.5.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

36.1.23.5.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.5.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.5.4 PreviouslySettledAmount <PrevslySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevslySttldAmt> contains the following elements (see "AmountAndDirection57" on page 1206 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1206
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1207

36.1.23.5.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see "AmountAndDirection57" on page 1206 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C13	1206
	CreditDebitIndicator *<CdtDbtInd>*	[1..1]	CodeSet		1207

36.1.23.5.6 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.23.5.7 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

36.1.23.5.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

36.1.23.5.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

36.1.23.5.10 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary *<Prtry>*	[1..1]	Text		1152

36.1.23.5.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown75" on page 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1586
	LotQuantity <LotQty>	[0..1]	±	C14	1587
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1587
	LotDateTime <LotDtTm>	[0..1]	±		1587
	LotPrice <LotPric>	[0..1]	±		1588
	TypeOfPrice <TpOfPric>	[0..1]	±		1588

36.1.23.5.12 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 "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.6 QuantityAndAccount107

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1569
	DenominationChoice <DnmtnChc>	[0..1]	Text		1569
	CashAccount <CshAcct>	[0..1]	±		1569
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1570
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1570

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: C14 "DigitalTokenUnitUsageRule"

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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: "RestrictedFINXMax210Text" on page 2077

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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

36.1.23.6.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown69" on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1593
	LotQuantity <LotQty>	[0..1]	±	C14	1593
	LotDateTime <LotDtTm>	[0..1]	±		1593
	LotPrice <LotPric>	[0..1]	±		1594
	TypeOfPrice <TpOfPric>	[0..1]	±		1594

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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

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 QuantityAndAccount106

Definition: Details on a quantity, account and other related information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementQuantity *<SttlmQty>*	[1..1]	±	C14	1572
	DenominationChoice *<DnmtnChc>*	[0..1]	Text		1572
	AccountOwner *<AcctOwnr>*	[0..1]	±		1572
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1572
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1573
	CashAccount *<CshAcct>*	[0..1]	±		1573
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		1573
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±	C50	1574

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.

36.1.23.7.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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).

36.1.23.7.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.23.7.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1522
	LEI <*LEI*>	[0..1]	IdentifierSet		1522

36.1.23.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

36.1.23.7.5 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

36.1.23.7.6 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary *<Prtry>*	[1..1]	Text		1152

36.1.23.7.7 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown69" on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1593
	LotQuantity <LotQty>	[0..1]	±	C14	1593
	LotDateTime <LotDtTm>	[0..1]	±		1593
	LotPrice <LotPric>	[0..1]	±		1594
	TypeOfPrice <TpOfPric>	[0..1]	±		1594

36.1.23.7.8 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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.8 QuantityAndAccount105

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1575
	AccountOwner <AcctOwnr>	[0..1]	±		1575
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1576
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1576
	CashAccount <CshAcct>	[0..1]	±		1576
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1577

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
  ```

36.1.23.8.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.8.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

36.1.23.8.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1146
	Type <Tp>	[0..1]	±		1146
	Name <Nm>	[0..1]	Text		1146

36.1.23.8.4 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 "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

36.1.23.8.5 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

36.1.23.8.6 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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.9 QuantityAndAccount104

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1578
	DenominationChoice <DnmtnChc>	[0..1]	Text		1579
	AccountOwner <AcctOwnr>	[0..1]	±		1579
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1579
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1579
	CashAccount <CshAcct>	[0..1]	±		1580
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1580
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1580

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/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.

- **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.

36.1.23.9.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "Quantity54Choice" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1601

36.1.23.9.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.23.9.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1522
	LEI <LEI>	[0..1]	IdentifierSet		1522

36.1.23.9.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1146
	Type <Tp>	[0..1]	±		1146
	Name <Nm>	[0..1]	Text		1146

36.1.23.9.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1383
	Type <Tp>	[0..1]	±		1384
	Name <Nm>	[0..1]	Text		1384

36.1.23.9.6 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary <Prtry>	[1..1]	Text		1152

36.1.23.9.7 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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.9.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown69" on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1593
	LotQuantity <LotQty>	[0..1]	±	C14	1593
	LotDateTime <LotDtTm>	[0..1]	±		1593
	LotPrice <LotPric>	[0..1]	±		1594
	TypeOfPrice <TpOfPric>	[0..1]	±		1594

36.1.23.10 QuantityAndAccount103

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1582
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1582
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1582
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1583
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1583
	AccountOwner <AcctOwnr>	[0..1]	±		1583
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1584
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1584
	CashAccount <CshAcct>	[0..1]	±		1584
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1585

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
```

36.1.23.10.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see "Quantity54Choice" on page 1600 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		1601

36.1.23.10.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: C14 "DigitalTokenUnitUsageRule"

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		1554
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		1554
Or	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <*DgtlTknUnit*>	[1..1]	Quantity		1555

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).

36.1.23.10.4 PreviouslySettledAmount <PrevslySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevslySttldAmt> contains the following elements (see "AmountAndDirection19" on page 1210 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1210
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		1211

36.1.23.10.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see "AmountAndDirection19" on page 1210 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C13	1210
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		1211

36.1.23.10.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1522 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1522
	LEI *<LEI>*	[0..1]	IdentifierSet		1522

36.1.23.10.7 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1146 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1146
	Type *<Tp>*	[0..1]	±		1146
	Name *<Nm>*	[0..1]	Text		1146

36.1.23.10.8 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 <BlckChainAdrOrWllt> contains the following elements (see "BlockChainAddressWallet7" on page 1383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1383
	Type *<Tp>*	[0..1]	±		1384
	Name *<Nm>*	[0..1]	Text		1384

36.1.23.10.9 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 "CashAccountIdentification6Choice" on page 1151 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C23	1152
Or}	Proprietary *<Prtry>*	[1..1]	Text		1152

36.1.23.10.10 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: C50 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1605 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		1605
	LEI *<LEI>*	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.23.11 PairedOrTurnedQuantity6Choice

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 *<PairdOffQty>*	[0..1]	±	C14	1585
Or}	TurnedQuantity *<TrndQty>*	[0..1]	±	C14	1586

36.1.23.11.1 PairedOffQuantity <PairdOffQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off.

Impacted by: C14 "DigitalTokenUnitUsageRule"

PairedOffQuantity <PairdOffQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.11.2 TurnedQuantity <TrndQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be turned.

Impacted by: C14 "DigitalTokenUnitUsageRule"

TurnedQuantity <TrndQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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 QuantityBreakdown75

Definition: Details of breakdown of a quantity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1586
	LotQuantity *<LotQty>*	[0..1]	±	C14	1587
	SecuritiesSubBalanceType *<SctiesSubBalTp>*	[0..1]	±		1587
	LotDateTime *<LotDtTm>*	[0..1]	±		1587
	LotPrice *<LotPric>*	[0..1]	±		1588
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1588

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 <u>"GenericIdentification39" on page 1477</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1477
	Issuer *<Issr>*	[0..1]	Text		1477

36.1.23.12.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: <u>C14 "DigitalTokenUnitUsageRule"</u>

LotQuantity <LotQty> contains one of the following elements (see <u>"FinancialInstrumentQuantity36Choice" on page 1554</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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 <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.23.12.4 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.23.12.5 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price3" on page 1539 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1539
	Value *<Val>*	[1..1]	±		1540

36.1.23.12.6 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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1553
Or}	Proprietary *<Prtry>*	[1..1]	±		1553

36.1.23.13 QuantityBreakdown71

Definition: Details of breakdown of a quantity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1588
	LotQuantity *<LotQty>*	[0..1]	±		1589
	LotDateTime *<LotDtTm>*	[0..1]	±		1589
	LotPrice *<LotPric>*	[0..1]	±		1589
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1589

36.1.23.13.1 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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1477
	Issuer *<Issr>*	[0..1]	Text		1477

36.1.23.13.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see "Balance23" on page 1225 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ShortLongIndicator *<ShrtLngInd>*	[0..1]	CodeSet		1226
	Quantity *<Qty>*	[1..1]	±		1226

36.1.23.13.3 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 1244 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.23.13.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price3" on page 1539 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1539
	Value *<Val>*	[1..1]	±		1540

36.1.23.13.5 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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553

36.1.23.14 QuantityBreakdown70

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1590
	LotQuantity <LotQty>	[0..1]	±		1590
	LotDateTime <LotDtTm>	[0..1]	±		1591
	LotPrice <LotPric>	[0..1]	±		1591
	TypeOfPrice <TpOfPric>	[0..1]	±		1591
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1591
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1592
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1592

36.1.23.14.1 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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1477
	Issuer <Issr>	[0..1]	Text		1477

36.1.23.14.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see "Balance23" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1226
	Quantity <Qty>	[1..1]	±		1226

36.1.23.14.3 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 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1244
Or}	DateTime <DtTm>	[1..1]	DateTime		1244

36.1.23.14.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price3" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1539
	Value <Val>	[1..1]	±		1540

36.1.23.14.5 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 "TypeOfPrice32Choice" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553

36.1.23.14.6 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 "BalanceAmounts6" on page 1234 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1234
	BookValue *<BookVal>*	[0..1]	±		1234
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1234

36.1.23.14.7 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 "BalanceAmounts6" on page 1234 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1234
	BookValue *<BookVal>*	[0..1]	±		1234
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1234

36.1.23.14.8 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 "BalanceAmounts6" on page 1234 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldingValue *<HldgVal>*	[1..1]	±		1234
	BookValue *<BookVal>*	[0..1]	±		1234
	UnrealisedGainLoss *<UrlsdGnLoss>*	[0..1]	±		1234

36.1.23.15 QuantityBreakdown69

Definition: Details of breakdown of a quantity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1593
	LotQuantity *<LotQty>*	[0..1]	±	C14	1593
	LotDateTime *<LotDtTm>*	[0..1]	±		1593
	LotPrice *<LotPric>*	[0..1]	±		1594
	TypeOfPrice *<TpOfPric>*	[0..1]	±		1594

36.1.23.15.1 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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1477
	Issuer *<Issr>*	[0..1]	Text		1477

36.1.23.15.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: C14 "DigitalTokenUnitUsageRule"

LotQuantity <LotQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.15.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see <u>"DateAndDateTime2Choice" on page 1244</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		1244
Or}	DateTime *<DtTm>*	[1..1]	DateTime		1244

36.1.23.15.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see <u>"Price3" on page 1539</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		1539
	Value *<Val>*	[1..1]	±		1540

36.1.23.15.5 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 <u>"TypeOfPrice32Choice" on page 1552</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1553
Or}	Proprietary *<Prtry>*	[1..1]	±		1553

36.1.23.16 QuantityBreakdown65

Definition: Details of breakdown of a quantity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[0..1]	±		1594
	LotQuantity *<LotQty>*	[0..1]	±	C14	1595
	SecuritiesSubBalanceType *<SctiesSubBalTp>*	[0..1]	±		1595

36.1.23.16.1 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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1477
	Issuer <Issr>	[0..1]	Text		1477

36.1.23.16.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: C14 "DigitalTokenUnitUsageRule"

LotQuantity <LotQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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).

36.1.23.16.3 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.23.17 QuantityBreakdown64

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1596
	LotQuantity <LotQty>	[0..1]	±	C14	1596

36.1.23.17.1 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 "GenericIdentification39" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1477
	Issuer <Issr>	[0..1]	Text		1477

36.1.23.17.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: C14 "DigitalTokenUnitUsageRule"

LotQuantity <LotQty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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 SubBalanceQuantity9Choice

Definition: Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1597
Or	Proprietary <Prtry>	[1..1]	±		1597
Or}	QuantityAndAvailability <QtyAndAvlbty>	[1..1]	±		1597

36.1.23.18.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Impacted by: C14 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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 Proprietary <Prtry>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Proprietary <Prtry> contains the following elements (see "GenericIdentification144" on page 1328 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1329
	Issuer <Issr>	[1..1]	Text		1329
	SchemeName <SchmeNm>	[0..1]	Text		1329
	Balance <Bal>	[1..1]	Quantity		1329

36.1.23.18.3 QuantityAndAvailability <QtyAndAvlbty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbty> contains the following elements (see "QuantityAndAvailability4" on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C14	1598
	AvailabilityIndicator <AvlbtyInd>	[1..1]	Indicator		1598

36.1.23.19 QuantityAndAvailability4

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]	±	C14	1598
	AvailabilityIndicator <AvlbtyInd>	[1..1]	Indicator		1598

36.1.23.19.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Impacted by: C14 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1554
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1554
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1554
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1555

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).

36.1.23.19.2 AvailabilityIndicator <AvlbtyInd>

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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.23.20 BalanceQuantity17Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1599
Or}	Proprietary *<Prtry>*	[1..1]	±		1599

36.1.23.20.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Impacted by: C14 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "GenericIdentification144" on page 1328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1329
	Issuer *<Issr>*	[1..1]	Text		1329
	SchemeName *<SchmeNm>*	[0..1]	Text		1329
	Balance *<Bal>*	[1..1]	Quantity		1329

36.1.23.21 BalanceQuantity15Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		1600
Or}	Proprietary *<Prtry>*	[1..1]	±		1600

36.1.23.21.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "Quantity54Choice" on page 1600 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

36.1.23.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "GenericIdentification144" on page 1328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1329
	Issuer *<Issr>*	[1..1]	Text		1329
	SchemeName *<SchmeNm>*	[0..1]	Text		1329
	Balance *<Bal>*	[1..1]	Quantity		1329

36.1.23.22 Quantity54Choice

Definition: Choice of format for the quantity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C14	1600
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		1601

36.1.23.22.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Impacted by: C14 "DigitalTokenUnitUsageRule"

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity36Choice" on page 1554 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		1554
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		1554
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1554
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		1555

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).

36.1.23.22.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

Definition: Original and current value of an asset-back instrument.

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see "OriginalAndCurrentQuantities4" on page 1608 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FaceAmount *<FaceAmt>*	[1..1]	Amount		1608
	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		1608

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		1602
	Rate *<Rate>*	[1..1]	Rate		1602

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 2069):

- *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 2071

36.1.24.2 RateName2

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		1602
	RateName *<RateNm>*	[1..1]	Text		1602

36.1.24.2.1 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "RestrictedFINXMax8Text" on page 2079

36.1.24.2.2 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: "RestrictedFINXMax24Text" on page 2077

36.1.25   Safekeeping Place

36.1.25.1 SafekeepingPlaceTypeAndText15

Definition: Identification of the place of safekeeping expressed as a code and a narrative description.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType *<SfkpgPlcTp>*	[1..1]	CodeSet		1603
	Identification *<Id>*	[0..1]	Text		1603

36.1.25.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 2019

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.

36.1.25.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: "RestrictedFINXMax30Text" on page 2077

36.1.25.2 SafekeepingPlaceFormat39Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	±		1603
Or	Country *<Ctry>*	[1..1]	CodeSet	C3	1604
Or	TypeAndIdentification *<TpAndId>*	[1..1]			1604
	SafekeepingPlaceType *<SfkpgPlcTp>*	[1..1]	CodeSet		1604
	Identification *<Id>*	[1..1]	IdentifierSet	C1	1604
Or}	Proprietary *<Prtry>*	[1..1]	±		1605

36.1.25.2.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following elements (see "SafekeepingPlaceTypeAndText15" on page 1602 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType *<SfkpgPlcTp>*	[1..1]	CodeSet		1603
	Identification *<Id>*	[0..1]	Text		1603

36.1.25.2.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1938

Constraints

- **Country**

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

36.1.25.2.3 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		1604
	Identification *<Id>*	[1..1]	IdentifierSet	C1	1604

36.1.25.2.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 2019

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.

36.1.25.2.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C1 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 2067

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.

36.1.25.2.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification85" on page 1330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1330
	Identification <Id>	[0..1]	Text		1330

36.1.25.3 SafeKeepingPlace4

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]	±		1605
	LEI <LEI>	[0..1]	IdentifierSet		1606

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

36.1.25.3.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see "SafekeepingPlaceFormat39Choice" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1603
Or	Country <Ctry>	[1..1]	CodeSet	C3	1604
Or	TypeAndIdentification <TpAndId>	[1..1]			1604
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1604
	Identification <Id>	[1..1]	IdentifierSet	C1	1604
Or}	Proprietary <Prtry>	[1..1]	±		1605

36.1.25.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: "LEIIdentifier" on page 2069

36.1.26   Securities Identification

36.1.26.1 SecurityIdentification32

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1607
	OtherIdentification <OthrId>	[0..*]			1607
	Identification <Id>	[1..1]	Text		1607
	Suffix <Sfx>	[0..1]	Text		1607
	Type <Tp>	[1..1]	±		1608
	Description <Desc>	[0..1]	Text		1608

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 a ISIN code exist. 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
  ```

36.1.26.1.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 2068

36.1.26.1.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1607
	Suffix *<Sfx>*	[0..1]	Text		1607
	Type *<Tp>*	[1..1]	±		1608

36.1.26.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "RestrictedFINXMax31Text" on page 2078

36.1.26.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 2072

36.1.26.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	Text		1333

36.1.26.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "RestrictedFINXMax140Text" on page 2076

36.1.27   Securities Quantity

36.1.27.1 OriginalAndCurrentQuantities4

Definition: Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1608
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1608

36.1.27.1.1 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

Datatype: "RestrictedFINImpliedCurrencyAndAmount" on page 1923

36.1.27.1.2 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: "RestrictedFINImpliedCurrencyAndAmount" on page 1923

36.1.28   Settlement Chain

36.1.28.1 SettlementParties104

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]	±		1610
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1611
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1612
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1612
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1613
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1614

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.

- **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.

- **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.

36.1.28.1.1 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 "PartyIdentification162" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1515
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1516
	LEI <LEI>	[0..1]	IdentifierSet		1516
	AlternateIdentification <AltrnId>	[0..1]	±		1516
	ProcessingDate <PrcgDt>	[0..1]	±		1517
	ProcessingIdentification <PrcgId>	[0..1]	Text		1517
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1517

36.1.28.1.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1494
	LEI <LEI>	[0..1]	IdentifierSet		1494
	AlternateIdentification <AltrnId>	[0..1]	±		1495
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1495
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1495
	ProcessingDate <PrcgDt>	[0..1]	±		1495
	ProcessingIdentification <PrcgId>	[0..1]	Text		1496
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1496

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
```

36.1.28.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party2 <Pty2> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
```

36.1.28.1.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party3 <Pty3> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
  ```

36.1.28.1.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party4 <Pty4> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1494
	LEI <LEI>	[0..1]	IdentifierSet		1494
	AlternateIdentification <AltrnId>	[0..1]	±		1495
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1495
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1495
	ProcessingDate <PrcgDt>	[0..1]	±		1495
	ProcessingIdentification <PrcgId>	[0..1]	Text		1496
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1496

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
  ```

36.1.28.1.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party5 <Pty5> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1494
	LEI <*LEI*>	[0..1]	IdentifierSet		1494
	AlternateIdentification <*AltrnId*>	[0..1]	±		1495
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1495
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1495
	ProcessingDate <*PrcgDt*>	[0..1]	±		1495
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1496
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1496

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
  ```

36.1.28.2 SettlementParties107

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]	±		1617
	Party1 *<Pty1>*	[0..1]	±	C27, C29	1618
	Party2 *<Pty2>*	[0..1]	±	C27, C29	1618
	Party3 *<Pty3>*	[0..1]	±	C27, C29	1619
	Party4 *<Pty4>*	[0..1]	±	C27, C29	1620
	Party5 *<Pty5>*	[0..1]	±	C27, C29	1621

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.

- **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.

- **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.

36.1.28.2.1 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 <u>"PartyIdentification162" on page 1515</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			1515
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1515
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1516
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1516
	LEI <*LEI*>	[0..1]	IdentifierSet		1516
	AlternateIdentification <*AltrnId*>	[0..1]	±		1516
	ProcessingDate <*PrcgDt*>	[0..1]	±		1517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1517
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1517

36.1.28.2.2 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 "PartyIdentificationAndAccount213" on page 1485 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1486
	LEI *<LEI>*	[0..1]	IdentifierSet		1486
	AlternateIdentification *<AltrnId>*	[0..1]	±		1487
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1487
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1487
	ProcessingDate *<PrcgDt>*	[0..1]	±		1487
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1488
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1488

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
```

36.1.28.2.3 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 "PartyIdentificationAndAccount213" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1486
	LEI <LEI>	[0..1]	IdentifierSet		1486
	AlternateIdentification <AltrnId>	[0..1]	±		1487
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1487
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1487
	ProcessingDate <PrcgDt>	[0..1]	±		1487
	ProcessingIdentification <PrcgId>	[0..1]	Text		1488
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1488

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
  ```

36.1.28.2.4 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 "PartyIdentificationAndAccount213" on page 1485 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1486
	LEI *<LEI>*	[0..1]	IdentifierSet		1486
	AlternateIdentification *<AltrnId>*	[0..1]	±		1487
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1487
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1487
	ProcessingDate *<PrcgDt>*	[0..1]	±		1487
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1488
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1488

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
  ```

36.1.28.2.5 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 "PartyIdentificationAndAccount213" on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1486
	LEI <LEI>	[0..1]	IdentifierSet		1486
	AlternateIdentification <AltrnId>	[0..1]	±		1487
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1487
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1487
	ProcessingDate <PrcgDt>	[0..1]	±		1487
	ProcessingIdentification <PrcgId>	[0..1]	Text		1488
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1488

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
  ```

36.1.28.2.6 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 "PartyIdentificationAndAccount213" on page 1485 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1486
	LEI <*LEI*>	[0..1]	IdentifierSet		1486
	AlternateIdentification <*AltrnId*>	[0..1]	±		1487
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1487
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1487
	ProcessingDate <*PrcgDt*>	[0..1]	±		1487
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1488
	AdditionalInformation <*AddtlInf*>	[0..1]	±	C6	1488

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
  ```

36.1.28.3 SettlementParties109

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]			1624
	Identification *<Id>*	[1..1]			1624
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		1625
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1625
	LEI *<LEI>*	[0..1]	IdentifierSet		1625
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1625
	Party1 *<Pty1>*	[0..1]	±	C15, C18	1625
	Party2 *<Pty2>*	[0..1]	±	C15, C18	1626
	Party3 *<Pty3>*	[0..1]	±	C15, C18	1627
	Party4 *<Pty4>*	[0..1]	±	C15, C18	1628
	Party5 *<Pty5>*	[0..1]	±	C15, C18	1628

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
```

36.1.28.3.1 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 **PartyIdentification191** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			1624
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625
	LEI <*LEI*>	[0..1]	IdentifierSet		1625
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1625

36.1.28.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	1624
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1625
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1625

36.1.28.3.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 2067

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.

36.1.28.3.1.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress12" on page 1535 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		1535

36.1.28.3.1.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1938

Constraints

- **Country**

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

36.1.28.3.1.2 LEI <LEI>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 2069

36.1.28.3.1.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 2076

36.1.28.3.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1484
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1485
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485

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
  ```

36.1.28.3.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

Party2 <Pty2> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1484
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1485
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485

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
  ```

36.1.28.3.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

Party3 <Pty3> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1484
	LEI <*LEI*>	[0..1]	IdentifierSet		1484
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		1485
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		1485
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		1485

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
  ```

36.1.28.3.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

Party4 <Pty4> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1484
	LEI *<LEI>*	[0..1]	IdentifierSet		1484
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1485
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1485
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1485

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
  ```

36.1.28.3.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C15 "SafekeepingAccountOrBlockChainAddress1Rule", C18 "SafekeepingAccountOrBlockChainAddress2Rule"

Party5 <Pty5> contains the following elements (see "PartyIdentificationAndAccount215" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1484
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1485
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485

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
  ```

36.1.28.4 SettlementParties119

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]	±	C42, C46	1630
	Party3 <Pty3>	[0..1]	±	C42, C46	1631
	Party4 <Pty4>	[0..1]	±	C42, C46	1632
	Party5 <Pty5>	[0..1]	±	C42, C46	1632

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.

- **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
```

36.1.28.4.1 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46
"SafekeepingAccountOrBlockChainAddress2Rule"

Party2 <Pty2> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493
for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
```

36.1.28.4.2 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party3 <Pty3> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
```

36.1.28.4.3 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party4 <Pty4> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
```

36.1.28.4.4 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party5 <Pty5> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
  ```

36.1.28.5 SettlementParties105

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]	±		1635
	Party1 *<Pty1>*	[0..1]	±	C42, C46	1636
	Party2 *<Pty2>*	[0..1]	±	C42, C46	1636
	Party3 *<Pty3>*	[0..1]	±	C42, C46	1637
	Party4 *<Pty4>*	[0..1]	±	C42, C46	1638
	Party5 *<Pty5>*	[0..1]	±	C42, C46	1639

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.

- **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.

- **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.

36.1.28.5.1 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 <u>"PartyIdentification162" on page 1515</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1515
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1516
	LEI <LEI>	[0..1]	IdentifierSet		1516
	AlternateIdentification <AltrnId>	[0..1]	±		1516
	ProcessingDate <PrcgDt>	[0..1]	±		1517
	ProcessingIdentification <PrcgId>	[0..1]	Text		1517
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1517

36.1.28.5.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
  ```

36.1.28.5.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party2 <Pty2> contains the following elements (see <u>"PartyIdentificationAndAccount206" on page 1493</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
  ```

36.1.28.5.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: <u>C42 "SafekeepingAccountOrBlockChainAddress1Rule"</u>, <u>C46 "SafekeepingAccountOrBlockChainAddress2Rule"</u>

Party3 <Pty3> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1494
	LEI <LEI>	[0..1]	IdentifierSet		1494
	AlternateIdentification <AltrnId>	[0..1]	±		1495
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1495
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1495
	ProcessingDate <PrcgDt>	[0..1]	±		1495
	ProcessingIdentification <PrcgId>	[0..1]	Text		1496
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1496

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
  ```

36.1.28.5.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party4 <Pty4> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1494
	LEI *<LEI>*	[0..1]	IdentifierSet		1494
	AlternateIdentification *<AltrnId>*	[0..1]	±		1495
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		1495
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		1495
	ProcessingDate *<PrcgDt>*	[0..1]	±		1495
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		1496
	AdditionalInformation *<AddtlInf>*	[0..1]	±	C6	1496

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
  ```

36.1.28.5.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C42 "SafekeepingAccountOrBlockChainAddress1Rule", C46 "SafekeepingAccountOrBlockChainAddress2Rule"

Party5 <Pty5> contains the following elements (see "PartyIdentificationAndAccount206" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1494
	LEI <LEI>	[0..1]	IdentifierSet		1494
	AlternateIdentification <AltrnId>	[0..1]	±		1495
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1495
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1495
	ProcessingDate <PrcgDt>	[0..1]	±		1495
	ProcessingIdentification <PrcgId>	[0..1]	Text		1496
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1496

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
```

36.1.29   Settlement Details

36.1.29.1 SettlementDetails103

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1641
	Registration <Regn>	[0..1]	±		1641
	LegalRestrictions <LglRstrctns>	[0..1]	±		1641
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1641
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1642
	TaxCapacity <TaxCpcty>	[0..1]	±		1642
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1642

Constraints

- **SettlementDetailsRule**

  If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.1.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition21Choice" on page 1918 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1919
Or}	Proprietary *<Prtry>*	[1..1]	±		1919

36.1.29.1.2 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.1.3 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.1.4 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.1.5 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.1.6 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.1.7 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.2 SettlementDetails212

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldIndicator *<HldInd>*	[0..1]	±		1645
	Priority *<Prty>*	[0..1]	±		1645
	SecuritiesTransactionType *<SctiesTxTp>*	[1..1]	±		1645
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1645
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1646
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1646
	BlockTrade *<BlckTrad>*	[0..1]	±		1646
	CCPEligibility *<CCPElgblty>*	[0..1]	±		1647
	DeliveryReturnReason *<DlvryRtrRsn>*	[0..1]	±		1647
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1647
	ExposureType *<XpsrTp>*	[0..1]	±		1647
	FXStandingInstruction *<FxStgInstr>*	[0..1]	±		1648
	MarketClientSide *<MktClntSd>*	[0..1]	±		1648
	NettingEligibility *<NetgElgblty>*	[0..1]	±		1648
	Registration *<Regn>*	[0..1]	±		1648
	RepurchaseType *<RpTp>*	[0..1]	±		1649
	LegalRestrictions *<LglRstrctns>*	[0..1]	±		1649
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1649
	SettlingCapacity *<SttlgCpcty>*	[0..1]	±		1649
	SettlementSystemMethod *<SttlmSysMtd>*	[0..1]	±		1650
	TaxCapacity *<TaxCpcty>*	[0..1]	±		1650
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		1650
	Tracking *<Trckg>*	[0..1]	±		1650
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		1651
	LetterOfGuarantee *<LttrOfGrnt>*	[0..1]	±		1651
	ReturnLeg *<RtrLeg>*	[0..1]	Indicator		1651
	ModificationCancellationAllowed *<ModCxlAllwd>*	[0..1]	±		1651
	EligibleForCollateral *<ElgblForColl>*	[0..1]	Indicator		1652
	SecuritiesSubBalanceType *<SctiesSubBalTp>*	[0..1]	±		1652
	CashSubBalanceType *<CshSubBalTp>*	[0..1]	±		1652

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 BloclTrade 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.

36.1.29.2.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator7" on page 1464 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Indicator *<Ind>*	[1..1]	Indicator		1464
	Reason *<Rsn>*	[0..*]	±		1464

36.1.29.2.2 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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Numeric *<Nmrc>*	[1..1]	Text		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1433

36.1.29.2.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType52Choice" on page 1416 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1416
Or}	Proprietary *<Prtry>*	[1..1]	±		1419

36.1.29.2.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition29Choice" 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]	±		1918

36.1.29.2.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.2.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

36.1.29.2.7 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

36.1.29.2.8 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.29.2.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "DeliveryReturn4Choice" 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]	±		1449

36.1.29.2.10 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1236
Or}	Proprietary <Prtry>	[1..1]	±		1237

36.1.29.2.11 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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

36.1.29.2.12 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 <u>"FXStandingInstruction5Choice" on page 1462</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

36.1.29.2.13 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 <u>"MarketClientSide7Choice" on page 1333</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

36.1.29.2.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see <u>"NettingEligibility5Choice" on page 1462</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1462
Or}	Proprietary *<Prtry>*	[1..1]	±		1462

36.1.29.2.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see <u>"Registration11Choice" on page 1391</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.2.16 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 "RepurchaseType26Choice" on page 1460 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1460
Or}	Proprietary *<Prtry>*	[1..1]	±		1460

36.1.29.2.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.2.18 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.2.19 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.29.2.20 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.2.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.2.22 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.2.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

36.1.29.2.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

36.1.29.2.25 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 "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

36.1.29.2.26 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.2.27 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 "ModificationCancellationAllowed5Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1452
Or}	Proprietary <Prtry>	[1..1]	±		1452

36.1.29.2.28 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.2.29 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.29.2.30 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.29.3 SettlementDetails211

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Priority *<Prty>*	[0..1]	±		1654
	SecuritiesTransactionType *<SctiesTxTp>*	[1..1]	±		1654
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1654
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1654
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1655
	BlockTrade *<BlckTrad>*	[0..1]	±		1655
	CCPEligibility *<CCPElgblty>*	[0..1]	±		1655
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1656
	ExposureType *<XpsrTp>*	[0..1]	±		1656
	MarketClientSide *<MktClntSd>*	[0..1]	±		1656
	NettingEligibility *<NetgElgblty>*	[0..1]	±		1656
	Registration *<Regn>*	[0..1]	±		1657
	RepurchaseType *<RpTp>*	[0..1]	±		1657
	LegalRestrictions *<LglRstrctns>*	[0..1]	±		1657
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1657
	SettlingCapacity *<SttlgCpcty>*	[0..1]	±		1658
	SettlementSystemMethod *<SttlmSysMtd>*	[0..1]	±		1658
	TaxCapacity *<TaxCpcty>*	[0..1]	±		1658
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		1658
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		1659
	LetterOfGuarantee *<LttrOfGrnt>*	[0..1]	±		1659
	EligibleForCollateral *<ElgblForColl>*	[0..1]	Indicator		1659
	SecuritiesSubBalanceType *<SctiesSubBalTp>*	[0..1]	±		1659
	CashSubBalanceType *<CshSubBalTp>*	[0..1]	±		1660

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.

36.1.29.3.1 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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Numeric *<Nmrc>*	[1..1]	Text		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1433

36.1.29.3.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType51Choice" on page 1419 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1419
Or}	Proprietary *<Prtry>*	[1..1]	±		1421

36.1.29.3.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition37Choice" on page 1392 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1394

36.1.29.3.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.3.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1406
Or}	Proprietary <*Prtry*>	[1..1]	±		1406

36.1.29.3.6 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1463
Or}	Proprietary <*Prtry*>	[1..1]	±		1463

36.1.29.3.7 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1405
Or}	Proprietary <*Prtry*>	[1..1]	±		1405

36.1.29.3.8 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1236
Or}	Proprietary <*Prtry*>	[1..1]	±		1237

36.1.29.3.9 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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1368
Or}	Proprietary <*Prtry*>	[1..1]	±		1369

36.1.29.3.10 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1334
Or}	Proprietary <*Prtry*>	[1..1]	±		1334

36.1.29.3.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1462
Or}	Proprietary <*Prtry*>	[1..1]	±		1462

36.1.29.3.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

36.1.29.3.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "RepurchaseType24Choice" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1461
Or}	Proprietary <Prtry>	[1..1]	±		1461

36.1.29.3.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.3.15 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

36.1.29.3.16 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.29.3.17 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.3.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.3.19 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.29.3.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1454
Or}	Proprietary <*Prtry*>	[1..1]	±		1454

36.1.29.3.21 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LttrOfGrnt> contains one of the following elements (see "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1453
Or}	Proprietary <*Prtry*>	[1..1]	±		1453

36.1.29.3.22 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.29.3.23 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.3.24 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.4 SettlementDetails210

Definition: Details of settlement of a transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldIndicator <*HldInd*>	[0..1]	±		1661
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		1662
	SecuritiesTransactionType <*SctiesTxTp*>	[1..1]	±		1662
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		1662
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		1662
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		1663
	Registration <*Regn*>	[0..1]	±		1663
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		1663
	ExposureType <*XpsrTp*>	[0..1]	±		1664
	CashClearingSystem <*CshClrSys*>	[0..1]	±		1664
	TaxCapacity <*TaxCpcty*>	[0..1]	±		1664
	RepurchaseType <*RpTp*>	[0..1]	±		1664
	MarketClientSide <*MktClntSd*>	[0..1]	±		1665
	BlockTrade <*BlckTrad*>	[0..1]	±		1665
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		1665
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		1665
	NettingEligibility <*NetgElgblty*>	[0..1]	±		1666
	CCPEligibility <*CCPElgblty*>	[0..1]	±		1666
	LetterOfGuarantee <*LttrOfGrnt*>	[0..1]	±		1666
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	CodeSet		1666
	EligibleForCollateral <*ElgblForColl*>	[0..1]	Indicator		1667

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.

36.1.29.4.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator7" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1464
	Reason <Rsn>	[0..*]	±		1464

36.1.29.4.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition37Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1394

36.1.29.4.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType52Choice" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1416
Or}	Proprietary <Prtry>	[1..1]	±		1419

36.1.29.4.4 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.29.4.5 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.29.4.6 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1432
Or}	Proprietary <*Prtry*>	[1..1]	±		1432

36.1.29.4.7 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1392
Or}	Proprietary <*Prtry*>	[1..1]	±		1392

36.1.29.4.8 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1406
Or}	Proprietary <*Prtry*>	[1..1]	±		1406

36.1.29.4.9 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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1368
Or}	Proprietary *<Prtry>*	[1..1]	±		1369

36.1.29.4.10 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.4.11 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.4.12 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 "RepurchaseType24Choice" on page 1461 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1461
Or}	Proprietary *<Prtry>*	[1..1]	±		1461

36.1.29.4.13 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1334
Or}	Proprietary <*Prtry*>	[1..1]	±		1334

36.1.29.4.14 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1463
Or}	Proprietary <*Prtry*>	[1..1]	±		1463

36.1.29.4.15 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.4.16 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1456
Or}	Proprietary <*Prtry*>	[1..1]	±		1457

36.1.29.4.17 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1462
Or}	Proprietary *<Prtry>*	[1..1]	±		1462

36.1.29.4.18 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1405
Or}	Proprietary *<Prtry>*	[1..1]	±		1405

36.1.29.4.19 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 "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1453
Or}	Proprietary *<Prtry>*	[1..1]	±		1453

36.1.29.4.20 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.4.21 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.5 SettlementDetails209

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Priority *<Prty>*	[0..1]	±		1669
	SecuritiesTransactionType *<SctiesTxTp>*	[1..1]	±		1669
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1669
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1669
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1670
	BlockTrade *<BlckTrad>*	[0..1]	±		1670
	CCPEligibility *<CCPElgblty>*	[0..1]	±		1670
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1670
	ExposureType *<XpsrTp>*	[0..1]	±		1671
	MarketClientSide *<MktClntSd>*	[0..1]	±		1671
	NettingEligibility *<NetgElgblty>*	[0..1]	±		1671
	Registration *<Regn>*	[0..1]	±		1671
	RepurchaseType *<RpTp>*	[0..1]	±		1672
	LegalRestrictions *<LglRstrctns>*	[0..1]	±		1672
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1672
	SettlingCapacity *<SttlgCpcty>*	[0..1]	±		1672
	SettlementSystemMethod *<SttlmSysMtd>*	[0..1]	±		1673
	TaxCapacity *<TaxCpcty>*	[0..1]	±		1673
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		1673
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		1674
	LetterOfGuarantee *<LttrOfGrnt>*	[0..1]	±		1674
	EligibleForCollateral *<ElgblForColl>*	[0..1]	Indicator		1674
	SecuritiesSubBalanceType *<SctiesSubBalTp>*	[0..1]	±		1674
	CashSubBalanceType *<CshSubBalTp>*	[0..1]	±		1675

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.

36.1.29.5.1 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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Numeric <*Nmrc*>	[1..1]	Text		1433
Or}	Proprietary <*Prtry*>	[1..1]	±		1433

36.1.29.5.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType55Choice" on page 1410 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1410
Or}	Proprietary <*Prtry*>	[1..1]	±		1413

36.1.29.5.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition28Choice" on page 1915 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1915
Or}	Proprietary <*Prtry*>	[1..1]	±		1916

36.1.29.5.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.5.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

36.1.29.5.6 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

36.1.29.5.7 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.29.5.8 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.5.9 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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1368
Or}	Proprietary *<Prtry>*	[1..1]	±		1369

36.1.29.5.10 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

36.1.29.5.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1462
Or}	Proprietary *<Prtry>*	[1..1]	±		1462

36.1.29.5.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.5.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "RepurchaseType24Choice" on page 1461 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1461
Or}	Proprietary *<Prtry>*	[1..1]	±		1461

36.1.29.5.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.5.15 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.5.16 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.29.5.17 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.5.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.5.19 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.5.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1454
Or}	Proprietary *<Prtry>*	[1..1]	±		1454

36.1.29.5.21 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LttrOfGrnt> contains one of the following elements (see "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1453
Or}	Proprietary *<Prtry>*	[1..1]	±		1453

36.1.29.5.22 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.29.5.23 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.5.24 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.6 SettlementDetails208

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1679
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1679
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1679
	CCPEligibility <CCPElgblty>	[0..1]	±		1679
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1680
	CashClearingSystem <CshClrSys>	[0..1]	±		1680
	ExposureType <XpsrTp>	[0..1]	±		1680
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1680
	MarketClientSide <MktClntSd>	[0..1]	±		1681
	NettingEligibility <NetgElgblty>	[0..1]	±		1681
	Registration <Regn>	[0..1]	±		1681
	LegalRestrictions <LglRstrctns>	[0..1]	±		1681
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1682
	TaxCapacity <TaxCpcty>	[0..1]	±		1682
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1682
	Tracking <Trckg>	[0..1]	±		1682
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1683
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1683
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1683
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1683
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1684
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1684

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.

36.1.29.6.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType60Choice" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1385
Or}	Proprietary <Prtry>	[1..1]	±		1387

36.1.29.6.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition28Choice" on page 1915 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1915
Or}	Proprietary <Prtry>	[1..1]	±		1916

36.1.29.6.3 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

36.1.29.6.4 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1405
Or}	Proprietary *<Prtry>*	[1..1]	±		1405

36.1.29.6.5 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "DeliveryReturn4Choice" 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]	±		1449

36.1.29.6.6 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.6.7 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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1368
Or}	Proprietary *<Prtry>*	[1..1]	±		1369

36.1.29.6.8 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 "FXStandingInstruction5Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

36.1.29.6.9 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334

36.1.29.6.10 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1462
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.29.6.11 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

36.1.29.6.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.6.13 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.29.6.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.29.6.15 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.29.6.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1455
Or}	Proprietary *<Prtry>*	[1..1]	±		1455

36.1.29.6.17 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 "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1453
Or}	Proprietary *<Prtry>*	[1..1]	±		1453

36.1.29.6.18 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.6.19 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 "ModificationCancellationAllowed5Choice" on page 1452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1452
Or}	Proprietary *<Prtry>*	[1..1]	±		1452

36.1.29.6.20 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.6.21 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.6.22 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.7 SettlementDetails207

Definition: Details of settlement of a transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldIndicator <*HldInd*>	[0..1]	±		1687
	Priority <*Prty*>	[0..1]	±		1687
	SecuritiesTransactionType <*SctiesTxTp*>	[1..1]	±		1687
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		1687
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	CodeSet		1688
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		1688
	BlockTrade <*BlckTrad*>	[0..1]	±		1688
	CCPEligibility <*CCPElgblty*>	[0..1]	±		1689
	DeliveryReturnReason <*DlvryRtrRsn*>	[0..1]	±		1689
	CashClearingSystem <*CshClrSys*>	[0..1]	±		1689
	ExposureType <*XpsrTp*>	[0..1]	±		1689
	FXStandingInstruction <*FxStgInstr*>	[0..1]	±		1690
	MarketClientSide <*MktClntSd*>	[0..1]	±		1690
	NettingEligibility <*NetgElgblty*>	[0..1]	±		1690
	Registration <*Regn*>	[0..1]	±		1690
	RepurchaseType <*RpTp*>	[0..1]	±		1691
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		1691
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		1691
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		1691
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		1692
	TaxCapacity <*TaxCpcty*>	[0..1]	±		1692
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		1692
	Tracking <*Trckg*>	[0..1]	±		1692
	AutomaticBorrowing <*AutomtcBrrwg*>	[0..1]	±		1693
	LetterOfGuarantee <*LttrOfGrnt*>	[0..1]	±		1693
	ReturnLeg <*RtrLeg*>	[0..1]	Indicator		1693
	ModificationCancellationAllowed <*ModCxlAllwd*>	[0..1]	±		1693
	EligibleForCollateral <*ElgblForColl*>	[0..1]	Indicator		1694
	DeliveringSecuritiesSubBalanceType <*DlvrgSctiesSubBalTp*>	[0..1]	±		1694
	ReceivingSecuritiesSubBalanceType <*RcvgSctiesSubBalTp*>	[0..1]	±		1694
	CashSubBalanceType <*CshSubBalTp*>	[0..1]	±		1695

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 transation 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.

36.1.29.7.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator7" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1464
	Reason <Rsn>	[0..*]	±		1464

36.1.29.7.2 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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1433
Or}	Proprietary <Prtry>	[1..1]	±		1433

36.1.29.7.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType53Choice" on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1413
Or}	Proprietary <Prtry>	[1..1]	±		1416

36.1.29.7.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition39Choice" on page 1389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1389
Or}	Proprietary <Prtry>	[1..1]	±		1390

36.1.29.7.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.7.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

36.1.29.7.7 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

36.1.29.7.8 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1405
Or}	Proprietary *<Prtry>*	[1..1]	±		1405

36.1.29.7.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "DeliveryReturn4Choice" 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]	±		1449

36.1.29.7.10 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.7.11 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 "ExposureType24Choice" on page 1367 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1368
Or}	Proprietary *<Prtry>*	[1..1]	±		1369

36.1.29.7.12 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 "FXStandingInstruction5Choice" on page 1462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1463
Or}	Proprietary <*Prtry*>	[1..1]	±		1463

36.1.29.7.13 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1334
Or}	Proprietary <*Prtry*>	[1..1]	±		1334

36.1.29.7.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1462
Or}	Proprietary <*Prtry*>	[1..1]	±		1462

36.1.29.7.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1392
Or}	Proprietary <*Prtry*>	[1..1]	±		1392

36.1.29.7.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "RepurchaseType26Choice" on page 1460 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1460
Or}	Proprietary *<Prtry>*	[1..1]	±		1460

36.1.29.7.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.7.18 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.7.19 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.29.7.20 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.7.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.7.22 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.7.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

36.1.29.7.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

36.1.29.7.25 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 "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

36.1.29.7.26 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.29.7.27 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 "ModificationCancellationAllowed5Choice" on page 1452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1452
Or}	Proprietary *<Prtry>*	[1..1]	±		1452

36.1.29.7.28 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.7.29 DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the delivering securities sub balance type indicator (example restriction type for a market infrastructure).

DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1331 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.29.7.30 ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the receiving securities sub balance type indicator (example restriction type for a market infrastructure).

ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1331 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.29.7.31 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.8 SettlementDetails198

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1696
	SettlingCapacity *<SttlgCpcty>*	[0..1]	±		1696
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		1696
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1697
	Registration *<Regn>*	[0..1]	±		1697
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1697
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1697
	TaxCapacity *<TaxCpcty>*	[0..1]	±		1698
	RepurchaseType *<RpTp>*	[0..1]	±		1698
	MarketClientSide *<MktClntSd>*	[0..1]	±		1698
	BlockTrade *<BlckTrad>*	[0..1]	±		1698
	LegalRestrictions *<LglRstrctns>*	[0..1]	±		1699
	SettlementSystemMethod *<SttlmSysMtd>*	[0..1]	±		1699
	NettingEligibility *<NetgElgblty>*	[0..1]	±		1699
	CCPEligibility *<CCPElgblty>*	[0..1]	±		1699
	LetterOfGuarantee *<LttrOfGrnt>*	[0..1]	±		1700
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1700

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.

36.1.29.8.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition37Choice" on page 1392 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1394

36.1.29.8.2 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.29.8.3 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.8.4 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.8.5 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.8.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

36.1.29.8.7 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.8.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.29.8.9 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 "RepurchaseType24Choice" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1461
Or}	Proprietary <Prtry>	[1..1]	±		1461

36.1.29.8.10 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334

36.1.29.8.11 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

36.1.29.8.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.8.13 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1456
Or}	Proprietary <*Prtry*>	[1..1]	±		1457

36.1.29.8.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1462
Or}	Proprietary <*Prtry*>	[1..1]	±		1462

36.1.29.8.15 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1405
Or}	Proprietary <*Prtry*>	[1..1]	±		1405

36.1.29.8.16 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 "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1453
Or}	Proprietary *<Prtry>*	[1..1]	±		1453

36.1.29.8.17 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.9 SettlementDetails197

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1701
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1702
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1702
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1702
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1702
	Registration <Regn>	[0..1]	±		1703
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1703
	CashClearingSystem <CshClrSys>	[0..1]	±		1703
	TaxCapacity <TaxCpcty>	[0..1]	±		1704
	RepurchaseType <RpTp>	[0..1]	±		1704
	MarketClientSide <MktClntSd>	[0..1]	±		1704
	BlockTrade <BlckTrad>	[0..1]	±		1704
	LegalRestrictions <LglRstrctns>	[0..1]	±		1705
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1705
	NettingEligibility <NetgElgblty>	[0..1]	±		1705
	CCPEligibility <CCPElgblty>	[0..1]	±		1705
	LetterOfGuarantee <LttrOfGrnt>	[0..1]	±		1706
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1706

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.

36.1.29.9.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator7" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1464
	Reason <Rsn>	[0..*]	±		1464

36.1.29.9.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition37Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1394

36.1.29.9.3 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.29.9.4 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.29.9.5 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.9.6 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.9.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

36.1.29.9.8 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.9.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1456
Or}	Proprietary <*Prtry*>	[1..1]	±		1456

36.1.29.9.10 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 "RepurchaseType24Choice" on page 1461 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1461
Or}	Proprietary <*Prtry*>	[1..1]	±		1461

36.1.29.9.11 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1334
Or}	Proprietary <*Prtry*>	[1..1]	±		1334

36.1.29.9.12 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1463
Or}	Proprietary <*Prtry*>	[1..1]	±		1463

36.1.29.9.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.9.14 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1456
Or}	Proprietary <*Prtry*>	[1..1]	±		1457

36.1.29.9.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1462
Or}	Proprietary <*Prtry*>	[1..1]	±		1462

36.1.29.9.16 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1405
Or}	Proprietary <*Prtry*>	[1..1]	±		1405

36.1.29.9.17 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 "LetterOfGuarantee5Choice" on page 1452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1453
Or}	Proprietary *<Prtry>*	[1..1]	±		1453

36.1.29.9.18 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.10 SettlementDetails191

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldIndicator *<HldInd>*	[0..1]	Indicator		1707
	SecuritiesTransactionType *<SctiesTxTp>*	[1..1]	±		1707
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1708
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1708
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1708
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1708
	MarketClientSide *<MktClntSd>*	[0..1]	±		1709
	Registration *<Regn>*	[0..1]	±		1709
	RepurchaseType *<RpTp>*	[0..1]	±		1709
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1709
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		1710

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.

36.1.29.10.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.10.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType49Choice" on page 1422 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1422
Or}	Proprietary *<Prtry>*	[1..1]	±		1424

36.1.29.10.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition36Choice" on page 1388 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1388
Or}	Proprietary *<Prtry>*	[1..1]	±		1388

36.1.29.10.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.10.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

36.1.29.10.6 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.10.7 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

36.1.29.10.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.10.9 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 "RepurchaseType17Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1391
Or}	Proprietary *<Prtry>*	[1..1]	±		1391

36.1.29.10.10 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.10.11 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.11 SettlementDetails174

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldIndicator *<HldInd>*	[0..1]	Indicator		1711
	SecuritiesTransactionType *<SctiesTxTp>*	[1..1]	±		1711
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1711
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1711
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1712
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1712
	MarketClientSide *<MktClntSd>*	[0..1]	±		1712
	Registration *<Regn>*	[0..1]	±		1713
	RepurchaseType *<RpTp>*	[0..1]	±		1713
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1713
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[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, 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.

36.1.29.11.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.11.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType49Choice" on page 1422 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1422
Or}	Proprietary *<Prtry>*	[1..1]	±		1424

36.1.29.11.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition26Choice" on page 1910 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1910
Or}	Proprietary *<Prtry>*	[1..1]	±		1910

36.1.29.11.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.11.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

36.1.29.11.6 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1236
Or}	Proprietary <Prtry>	[1..1]	±		1237

36.1.29.11.7 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334

36.1.29.11.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration11Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1392
Or}	Proprietary *<Prtry>*	[1..1]	±		1392

36.1.29.11.9 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 "RepurchaseType17Choice" on page 1391 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1391
Or}	Proprietary *<Prtry>*	[1..1]	±		1391

36.1.29.11.10 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.11.11 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.12 SettlementDetails173

Definition: Details of settlement of a transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HoldIndicator *<HldInd>*	[0..1]	Indicator		1715
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		1715
	SettlingCapacity *<SttlgCpcty>*	[0..1]	±		1715
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		1715
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		1716
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		1716
	CashClearingSystem *<CshClrSys>*	[0..1]	±		1716
	TaxCapacity *<TaxCpcty>*	[0..1]	±		1716
	MarketClientSide *<MktClntSd>*	[0..1]	±		1717
	BlockTrade *<BlckTrad>*	[0..1]	±		1717
	LegalRestrictions *<LglRstrctns>*	[0..1]	±		1717
	SettlementSystemMethod *<SttlmSysMtd>*	[0..1]	±		1717
	NettingEligibility *<NetgElgblty>*	[0..1]	±		1718
	CCPEligibility *<CCPElgblty>*	[0..1]	±		1718
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	CodeSet		1718
	EligibleForCollateral *<ElgblForColl>*	[0..1]	Indicator		1718

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.

36.1.29.12.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.12.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition22Choice" on page 1913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1913
Or}	Proprietary <Prtry>	[1..1]	±		1915

36.1.29.12.3 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.29.12.4 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.29.12.5 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.12.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

36.1.29.12.7 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1236
Or}	Proprietary *<Prtry>*	[1..1]	±		1237

36.1.29.12.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1456

36.1.29.12.9 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1334
Or}	Proprietary *<Prtry>*	[1..1]	±		1334

36.1.29.12.10 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

36.1.29.12.11 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.12.12 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.12.13 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1462
Or}	Proprietary <*Prtry*>	[1..1]	±		1462

36.1.29.12.14 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		1405
Or}	Proprietary <*Prtry*>	[1..1]	±		1405

36.1.29.12.15 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.12.16 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.29.13 SettlementDetails172

Definition: Details of settlement of a transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HoldIndicator <*HldInd*>	[0..1]	Indicator		1720
	Priority <*Prty*>	[0..1]	±		1720
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		1720
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		1720
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		1721
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		1721
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		1721
	CashClearingSystem <*CshClrSys*>	[0..1]	±		1721
	TaxCapacity <*TaxCpcty*>	[0..1]	±		1722
	MarketClientSide <*MktClntSd*>	[0..1]	±		1722
	FXStandingInstruction <*FxStgInstr*>	[0..1]	±		1722
	BlockTrade <*BlckTrad*>	[0..1]	±		1722
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		1723
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		1723
	NettingEligibility <*NetgElgblty*>	[0..1]	±		1723
	CCPEligibility <*CCPElgblty*>	[0..1]	±		1723
	Tracking <*Trckg*>	[0..1]	±		1724
	AutomaticBorrowing <*AutomtcBrrwg*>	[0..1]	±		1724
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	CodeSet		1724
	EligibleForCollateral <*ElgblForColl*>	[0..1]	Indicator		1725

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.

36.1.29.13.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.29.13.2 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 "PriorityNumeric5Choice" on page 1433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Numeric *<Nmrc>*	[1..1]	Text		1433
Or}	Proprietary *<Prtry>*	[1..1]	±		1433

36.1.29.13.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition22Choice" on page 1913 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1913
Or}	Proprietary *<Prtry>*	[1..1]	±		1915

36.1.29.13.4 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 "SettlingCapacity8Choice" on page 1457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1457
Or}	Proprietary *<Prtry>*	[1..1]	±		1458

36.1.29.13.5 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.29.13.6 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 "SecuritiesRTGS5Choice" on page 1432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1432
Or}	Proprietary *<Prtry>*	[1..1]	±		1432

36.1.29.13.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1405 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1406
Or}	Proprietary *<Prtry>*	[1..1]	±		1406

36.1.29.13.8 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 "CashSettlementSystem5Choice" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1236
Or}	Proprietary <Prtry>	[1..1]	±		1237

36.1.29.13.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.29.13.10 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 "MarketClientSide7Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334

36.1.29.13.11 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 "FXStandingInstruction5Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1463
Or}	Proprietary <Prtry>	[1..1]	±		1463

36.1.29.13.12 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 "BlockTrade5Choice" on page 1463 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1463
Or}	Proprietary *<Prtry>*	[1..1]	±		1463

36.1.29.13.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction6Choice" 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]	±		1458

36.1.29.13.14 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 "SettlementSystemMethod5Choice" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1456
Or}	Proprietary *<Prtry>*	[1..1]	±		1457

36.1.29.13.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1462
Or}	Proprietary *<Prtry>*	[1..1]	±		1462

36.1.29.13.16 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 "CentralCounterPartyEligibility5Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.29.13.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking5Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

36.1.29.13.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

36.1.29.13.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 2049

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).

36.1.29.13.20 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 2069):

• *Meaning When True:* Yes

• *Meaning When False:* No

36.1.30   Statement Basis

36.1.30.1 StatementBasis9Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1725
Or}	Proprietary <*Prtry*>	[1..1]	±		1725

36.1.30.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: "StatementBasis1Code" on page 2052

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.

36.1.30.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.30.2 StatementBasis12Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1726
Or}	Proprietary <*Prtry*>	[1..1]	±		1726

36.1.30.2.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: "StatementBasis2Code" on page 2053

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.

36.1.30.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.31   Statement Update Type

36.1.31.1 StatementType6Choice

Definition: Choice of format for the statement type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1726
Or}	Proprietary <*Prtry*>	[1..1]	±		1727

36.1.31.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement type expressed as an ISO 20022 code.

Datatype: "SecuritiesStatementType1Code" on page 2025

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

36.1.31.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32   Status

36.1.32.1 NoSpecifiedReason1

Definition: No specified reason available for the status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1727

36.1.32.1.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.2 UnmatchedReason29Choice

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		1728
Or}	Proprietary *<Prtry>*	[1..1]	±		1730

36.1.32.2.1 Code <Cd>

Presence: [1..1]

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

Datatype: "UnmatchedReason14Code" 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.
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.

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.
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).

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.
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.

36.1.32.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.3 UnmatchedReason27Choice

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		1730
Or}	Proprietary *<Prtry>*	[1..1]	±		1732

36.1.32.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "UnmatchedReason11Code" on page 2058

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.
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.
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.

36.1.32.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.4 UnmatchedReason26Choice

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		1733
Or}	Proprietary <Prtry>	[1..1]	±		1735

36.1.32.4.1 Code <Cd>

Presence: [1..1]

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

Datatype: "UnmatchedReason12Code" on page 2060

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.

36.1.32.4.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.5 UnmatchedReason25Choice

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		1735
Or}	Proprietary <*Prtry*>	[1..1]	±		1738

36.1.32.5.1 Code <Cd>

Presence: [1..1]

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

Datatype: "UnmatchedReason13Code" on page 2062

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
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.
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.

CodeName	Name	Definition
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 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.

36.1.32.5.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.6 RepairReason18Choice

Definition: Choice of format for the repair reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1738
Or}	Proprietary *<Prtry>*	[1..1]	±		1740

36.1.32.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: <u>"RepairReason6Code" on page 2012</u>

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

36.1.32.6.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.7 RepairReason14Choice

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]	±		1742

36.1.32.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason4Code" on page 2009

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).

CodeName	Name	Definition
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.

36.1.32.7.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.8 RepairReason13Choice

Definition: Choice of format for the repair reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1742
Or}	Proprietary *<Prtry>*	[1..1]	±		1744

36.1.32.8.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason5Code" on page 2011

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.

CodeName	Name	Definition
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.

36.1.32.8.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.9 RejectionReason51Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1745
Or}	Proprietary *<Prtry>*	[1..1]	±		1748

36.1.32.9.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason76Code" on page 2005

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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.32.9.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.10 RejectionReason50Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1749
Or}	Proprietary *<Prtry>*	[1..1]	±		1750

36.1.32.10.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason75Code" on page 2003

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.

CodeName	Name	Definition
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.
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.

36.1.32.10.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.11 RejectionReason48Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1751
Or}	Proprietary <*Prtry*>	[1..1]	±		1753

36.1.32.11.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason72Code" on page 2000

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.

CodeName	Name	Definition
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.
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.

36.1.32.11.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.12 RejectionReason47Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1755

36.1.32.12.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason73Code" on page 2001

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).

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.32.12.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.13 RejectionReason46Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1755
Or}	Proprietary <*Prtry*>	[1..1]	±		1757

36.1.32.13.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason70Code" on page 1998

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

36.1.32.13.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.14 PendingProcessingReason18Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1758
Or}	Proprietary <Prtry>	[1..1]	±		1759

36.1.32.14.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason4Code" on page 1974

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.
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.

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.
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.

36.1.32.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.15 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		1759
Or}	Proprietary <Prtry>	[1..1]	±		1760

36.1.32.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingFailingReason1Code" on page 1971

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.32.15.2 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 1331 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.32.16 PendingProcessingReason15Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1760
Or}	Proprietary *<Prtry>*	[1..1]	±		1761

36.1.32.16.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason3Code" on page 1974

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.

CodeName	Name	Definition
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.

36.1.32.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.17 PendingProcessingReason14Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763

36.1.32.17.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason2Code" on page 1972

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.

CodeName	Name	Definition
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.
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.

36.1.32.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.18 PendingProcessingReason13Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1763
Or}	Proprietary <*Prtry*>	[1..1]	±		1764

36.1.32.18.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason1Code" on page 1971

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.

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.
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.

36.1.32.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.19 FailingReason17Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1765
Or}	Proprietary <*Prtry*>	[1..1]	±		1768

36.1.32.19.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason4Code" 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 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	ConfirmationDiscrepency	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	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.
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 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.
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.
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.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.1.32.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.20 FailingReason15Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1768
Or}	Proprietary <Prtry>	[1..1]	±		1772

36.1.32.20.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason1Code" on page 1947

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	ConfirmationDiscrepency	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.

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.
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	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.
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

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.
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.

36.1.32.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.21 FailingReason11Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1772
Or}	Proprietary *<Prtry>*	[1..1]	±		1775

36.1.32.21.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason2Code" on page 1950

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	ConfirmationDiscrepency	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	RefusedDepositForIssueOfDepositaryReceipts	Deposit of shares for the issuing of depositary 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.
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.

36.1.32.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.22 FailingReason10Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1779

36.1.32.22.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: <u>"FailingReason3Code" on page 1953</u>

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.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepency	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	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.
INCA	IncomeAdjustementRequired	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.

36.1.32.22.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.23 PendingReason65Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1783

36.1.32.23.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason24Code" 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.
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	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.
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.
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.

CodeName	Name	Definition
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.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.1.32.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.24 PendingReason47Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1783
Or}	Proprietary <*Prtry*>	[1..1]	±		1787

36.1.32.24.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason8Code" on page 1989

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,

CodeName	Name	Definition
		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.
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.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
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.
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.
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 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.

CodeName	Name	Definition
CDRE	ConditionalRealignement	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.

36.1.32.24.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.25 PendingReason42Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1787
Or}	Proprietary <*Prtry*>	[1..1]	±		1788

36.1.32.25.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: "PendingReason9Code" on page 1992

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.

CodeName	Name	Definition
CDRE	ConditionalRealignement	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.

36.1.32.25.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.26 PendingReason41Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1788
Or}	Proprietary <*Prtry*>	[1..1]	±		1791

36.1.32.26.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason2Code" on page 1985

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
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.
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.

36.1.32.26.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.27 PendingReason38Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1792
Or}	Proprietary <*Prtry*>	[1..1]	±		1795

36.1.32.27.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason1Code" on page 1978

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	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.
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.
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.

CodeName	Name	Definition
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.

36.1.32.27.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.28 PendingReason37Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1795
Or}	Proprietary <*Prtry*>	[1..1]	±		1796

36.1.32.28.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending.

Datatype: "PendingReason6Code" on page 1988

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	ConditionalRealignement	Execution is conditional to the execution of a process of realignment at the issuer CSD.

36.1.32.28.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.29 PendingReason36Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1799

36.1.32.29.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason10Code" on page 1976

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	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.
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.

36.1.32.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.30 PendingReason31

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]	±		1800
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1800

36.1.32.30.1 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 "PendingReason65Choice" on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1783

36.1.32.30.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.31 DeniedReason24Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1800
Or}	Proprietary <Prtry>	[1..1]	±		1801

36.1.32.31.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "DeniedReason6Code" on page 1941

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	ConditionalRealignement	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.

36.1.32.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.32 DeniedReason23Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1801
Or}	Proprietary <*Prtry*>	[1..1]	±		1802

36.1.32.32.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "DeniedReason7Code" on page 1941

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	ConditionalRealignement	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.

36.1.32.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.33 DeniedReason21Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1803
Or}	Proprietary <Prtry>	[1..1]	±		1803

36.1.32.33.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "DeniedReason4Code" on page 1940

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	ConditionalRealignement	Execution is denied due to the execution of a process of realignment at the issuer CSD.

36.1.32.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.34 DeniedReason18Choice

Definition: Choice of format for the denied reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1804
Or}	Proprietary *<Prtry>*	[1..1]	±		1804

36.1.32.34.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "DeniedReason3Code" on page 1940

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.

36.1.32.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.35 SettlementStatus31Choice

Definition: Choice of format for the settlement status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Pending *<Pdg>*	[1..1]	±		1805
Or	Failing *<Flng>*	[1..1]	±		1805
Or}	Proprietary *<Prtry>*	[1..1]	±		1805

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.

36.1.32.35.1 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 "PendingStatus69Choice" on page 1828 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1828
Or}	Reason *<Rsn>*	[1..*]	±		1828

36.1.32.35.2 Failing <Flng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <Flng> contains one of the following elements (see "FailingStatus14Choice" on page 1827 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1827
Or}	Reason *<Rsn>*	[1..*]			1827
	Code *<Cd>*	[1..1]	±		1827
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1828

36.1.32.35.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

36.1.32.36 ModificationStatus5Choice

Definition: Choice of modification status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1806
Or}	Reason <Rsn>	[0..*]			1806
	Code <Cd>	[1..1]			1806
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1807

36.1.32.36.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.36.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the modification status.

Reason <Rsn> contains the following **ModificationReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1806
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1807

36.1.32.36.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction is modified.

Code <Cd> contains one of the following **ModificationReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1806
Or}	Proprietary <Prtry>	[1..1]	±		1807

36.1.32.36.2.1.1 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 1968

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

36.1.32.36.2.1.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.36.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.37 DeniedStatus21Choice

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		1807
Or}	Reason <Rsn>	[1..*]			1808
	Code <Cd>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808

36.1.32.37.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.37.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808

36.1.32.37.2.1 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 "DeniedReason21Choice" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1803
Or}	Proprietary <Prtry>	[1..1]	±		1803

36.1.32.37.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.38 DeniedStatus19Choice

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		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]	±		1809
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1809

36.1.32.38.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.38.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1809
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1809

36.1.32.38.2.1 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 "DeniedReason24Choice" on page 1800 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1800
Or}	Proprietary <*Prtry*>	[1..1]	±		1801

36.1.32.38.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.39 DeniedStatus18Choice

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		1809
Or}	Reason <*Rsn*>	[1..*]			1810
	Code <*Cd*>	[1..1]	±		1810
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1810

36.1.32.39.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.39.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1810
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1810

36.1.32.39.2.1 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 "DeniedReason18Choice" on page 1804 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1804
Or}	Proprietary <*Prtry*>	[1..1]	±		1804

36.1.32.39.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.40 ConsentStatus5Choice

Definition: Choice of consent status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1811
Or}	Reason *<Rsn>*	[1..*]			1811
	Code *<Cd>*	[1..1]			1811
{Or	Code *<Cd>*	[1..1]	CodeSet		1811
Or}	Proprietary *<Prtry>*	[1..1]	±		1812
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1812

36.1.32.40.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.40.2 Reason <Rsn>

Presence: [1..*]

Definition: Reason provided for the status.

Reason <Rsn> contains the following **ConsentReason5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]			1811
{Or	Code *<Cd>*	[1..1]	CodeSet		1811
Or}	Proprietary *<Prtry>*	[1..1]	±		1812
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1812

36.1.32.40.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **ConsentOrRejectionReason5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1811
Or}	Proprietary *<Prtry>*	[1..1]	±		1812

36.1.32.40.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: "CounterpartyResponseStatusReason1Code" on page 1938

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegement 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.

36.1.32.40.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.40.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.41 RejectionStatus44Choice

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		1812
Or}	Reason <*Rsn*>	[1..*]			1813
	Code <*Cd*>	[1..1]	±		1813
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1813

36.1.32.41.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.41.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason65** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1813
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1813

36.1.32.41.2.1 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 "RejectionReason50Choice" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1749
Or}	Proprietary <Prtry>	[1..1]	±		1750

36.1.32.41.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.42 RejectionStatus42Choice

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		1813
Or}	Reason <Rsn>	[1..*]			1814
	Code <Cd>	[1..1]	±		1814
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1814

36.1.32.42.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.42.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason63** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1814
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1814

36.1.32.42.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see "RejectionReason48Choice" on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1751
Or}	Proprietary <Prtry>	[1..1]	±		1753

36.1.32.42.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.43 RejectionStatus41Choice

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		1814
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]	±		1815
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1815

36.1.32.43.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.43.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1815
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1815

36.1.32.43.2.1 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 "RejectionReason47Choice" 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]	±		1755

36.1.32.43.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.44 RejectionStatus40Choice

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		1816
Or}	Reason <Rsn>	[1..*]			1816
	Code <Cd>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

36.1.32.44.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.44.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason64** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1816
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1816

36.1.32.44.2.1 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 "RejectionReason46Choice" 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]	±		1757

36.1.32.44.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.45 RejectionOrRepairStatus49Choice

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		1817
Or}	Reason <*Rsn*>	[1..*]			1817
	Code <*Cd*>	[1..1]	±		1817
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1817

36.1.32.45.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.45.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason44** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1817
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1817

36.1.32.45.2.1 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 "RejectionAndRepairReason44Choice" on page 1828 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1829
Or}	Proprietary <*Prtry*>	[1..1]	±		1829

36.1.32.45.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.46 RejectionOrRepairStatus47Choice

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		1818
Or}	Reason *<Rsn>*	[1..*]			1818
	Code *<Cd>*	[1..1]	±		1818
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1818

36.1.32.46.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.46.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason42** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1818
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1818

36.1.32.46.2.1 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 "RejectionAndRepairReason42Choice" on page 1829 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1830
Or}	Proprietary *<Prtry>*	[1..1]	±		1830

36.1.32.46.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.47 RejectionOrRepairStatus46Choice

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		1819
Or}	Reason *<Rsn>*	[1..*]			1819
	Code *<Cd>*	[1..1]	±		1819
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1819

36.1.32.47.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.47.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason41** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1819
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1819

36.1.32.47.2.1 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 "RejectionAndRepairReason41Choice" on page 1830 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1831
Or}	Proprietary *<Prtry>*	[1..1]	±		1831

36.1.32.47.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.48 RejectionOrRepairStatus45Choice

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		1820
Or}	Reason <*Rsn*>	[1..*]			1820
	Code <*Cd*>	[0..*]	±		1820
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1821

36.1.32.48.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.48.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason40** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[0..*]	±		1820
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1821

36.1.32.48.2.1 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 "RejectionAndRepairReason40Choice" on page 1831 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1831
Or}	Proprietary <*Prtry*>	[1..1]	±		1832

36.1.32.48.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.49 GeneratedReasons6Choice

Definition: Choice of format for the generated reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1821
Or}	Proprietary <*Prtry*>	[1..1]	±		1821

36.1.32.49.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: "GeneratedReason3Code" on page 1960

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.

36.1.32.49.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.50 PendingCancellationReasons5Choice

Definition: Choice of format for the pending cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1822
Or}	Proprietary <Prtry>	[1..1]	±		1822

36.1.32.50.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: "PendingReason7Code" on page 1988

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.

36.1.32.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.51 AcknowledgementReason23Choice

Definition: Choice of format for a acknowledgement reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1823
Or}	Proprietary *<Prtry>*	[1..1]	±		1823

36.1.32.51.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason9Code" on page 1924

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.32.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1331 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.32.52 AcknowledgementReason22Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1823
Or}	Proprietary *<Prtry>*	[1..1]	±		1824

36.1.32.52.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason3Code" on page 1923

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
SMPG	MarketPracticeRuleDiscrepency	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

36.1.32.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.53 AcknowledgementReason21Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1824
Or}	Proprietary <*Prtry*>	[1..1]	±		1825

36.1.32.53.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason6Code" on page 1924

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepency	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.

36.1.32.53.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.54 AcknowledgementReason18Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1825

36.1.32.54.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "RepoCallAcknowledgementReason2Code" on page 2015

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.

36.1.32.54.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.55 AcknowledgementReason16Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1826
Or}	Proprietary <*Prtry*>	[1..1]	±		1826

36.1.32.55.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason5Code" on page 1923

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepency	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	ConditionalRealignement	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.

36.1.32.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.56 FailingStatus14Choice

Definition: Choice of failing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1827
Or}	Reason <*Rsn*>	[1..*]			1827
	Code <*Cd*>	[1..1]	±		1827
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1828

36.1.32.56.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: <u>"NoReasonCode" on page 1969</u>

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

36.1.32.56.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason12** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1827
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1828

36.1.32.56.2.1 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 "FailingReason17Choice" on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1765
Or}	Proprietary <Prtry>	[1..1]	±		1768

36.1.32.56.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.57 PendingStatus69Choice

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		1828
Or}	Reason <Rsn>	[1..*]	±		1828

36.1.32.57.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.57.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following elements (see "PendingReason31" on page 1800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1800
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1800

36.1.32.58 RejectionAndRepairReason44Choice

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		1829
Or}	Proprietary <Prtry>	[1..1]	±		1829

36.1.32.58.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason77Code" on page 2009

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.

36.1.32.58.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.59 RejectionAndRepairReason42Choice

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		1830
Or}	Proprietary <Prtry>	[1..1]	±		1830

36.1.32.59.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason74Code" 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.
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.

36.1.32.59.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.60 RejectionAndRepairReason41Choice

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		1831
Or}	Proprietary <Prtry>	[1..1]	±		1831

36.1.32.60.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason71Code" on page 1999

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.

36.1.32.60.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.61 RejectionAndRepairReason40Choice

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		1831
Or}	Proprietary <*Prtry*>	[1..1]	±		1832

36.1.32.61.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason69Code" on page 1997

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.

36.1.32.61.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.62 PendingProcessingStatus19Choice

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		1833
Or}	Reason *<Rsn>*	[1..*]			1833
	Code *<Cd>*	[1..1]	±		1833
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1833

36.1.32.62.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.62.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason16** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1833
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1833

36.1.32.62.2.1 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 "PendingProcessingReason18Choice" on page 1757 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1758
Or}	Proprietary *<Prtry>*	[1..1]	±		1759

36.1.32.62.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.63 InstructionProcessingStatus45Choice

Definition: Choice of formats for an instruction processing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <*PdgPrcg*>	[1..1]	±		1834
Or	CancellationRequested <*CxlReqd*>	[1..1]	±	C1	1834
Or	AcknowledgedAccepted <*AckdAccptd*>	[1..1]	±		1835
Or	Cancelled <*Canc*>	[1..1]	±		1835
Or	Generated <*Gnrtd*>	[1..1]			1835
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1836
Or}	Reason <*Rsn*>	[1..*]	±		1836
Or	Repair <*Rpr*>	[1..1]	±		1836
Or	PendingCancellation <*PdgCxl*>	[1..1]	±		1836
Or}	ModificationRequested <*ModReqd*>	[1..1]	±	C1	1837

36.1.32.63.1 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus19Choice" on page 1832 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1833
Or}	Reason <*Rsn*>	[1..*]			1833
	Code <*Cd*>	[1..1]	±		1833
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1833

36.1.32.63.2 CancellationRequested <CxlReqd>

Presence: [1..1]

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

Impacted by: C1 "AdditionalReasonInforrmationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		1846
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.63.3 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1908
Or}	Reason *<Rsn>*	[1..*]			1908
	Code *<Cd>*	[1..1]	±		1908
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1908

36.1.32.63.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus25Choice" on page 1843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[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		1845

36.1.32.63.5 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 **GeneratedStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]	±		1836

36.1.32.63.5.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.63.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the generated status.

Reason <Rsn> contains the following elements (see "GeneratedReason6" on page 1893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1893
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1894

36.1.32.63.6 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "RepairStatus16Choice" on page 1854 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1854
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855

36.1.32.63.7 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 "PendingStatus46Choice" on page 1850 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1851
Or}	Reason *<Rsn>*	[1..*]			1851
	Code *<Cd>*	[1..1]	±		1851
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1851

36.1.32.63.8 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: C1 "AdditionalReasonInforrmationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.64 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		1837
Or}	Reason *<Rsn>*	[1..*]			1838
	Code *<Cd>*	[1..1]			1838
{Or	Code *<Cd>*	[1..1]	CodeSet		1838
Or}	Proprietary *<Prtry>*	[1..1]	±		1839
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1839

36.1.32.64.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.64.2 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]			1838
{Or	Code <Cd>	[1..1]	CodeSet		1838
Or}	Proprietary <Prtry>	[1..1]	±		1839
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1839

36.1.32.64.2.1 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 **RejectionReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1838
Or}	Proprietary <Prtry>	[1..1]	±		1839

36.1.32.64.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason55Code" on page 1996

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.

CodeName	Name	Definition
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.

36.1.32.64.2.1.2 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 <u>"GenericIdentification30" on page 1331</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1331
	Issuer <*Issr*>	[1..1]	Text		1331
	SchemeName <*SchmeNm*>	[0..1]	Text		1331

36.1.32.64.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: <u>"Max210Text" on page 2073</u>

36.1.32.65 PendingProcessingStatus17Choice

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		1839
Or}	Reason <*Rsn*>	[1..*]			1840
	Code <*Cd*>	[1..1]	±		1840
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1840

36.1.32.65.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: <u>"NoReasonCode" on page 1969</u>

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

36.1.32.65.2 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]	±		1840
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1840

36.1.32.65.2.1 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 1759 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1759
Or}	Proprietary <*Prtry*>	[1..1]	±		1760

36.1.32.65.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 2073

36.1.32.66 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		1840
Or}	Reason <*Rsn*>	[1..*]			1841
	Code <*Cd*>	[1..1]	±		1841
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1841

36.1.32.66.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.66.2 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]	±		1841
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1841

36.1.32.66.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see "AcknowledgementReason23Choice" on page 1823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1823
Or}	Proprietary <Prtry>	[1..1]	±		1823

36.1.32.66.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 2073

36.1.32.67 CancellationReason27

Definition: Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1841
{Or	Code <Cd>	[1..1]	CodeSet		1842
Or}	Proprietary <Prtry>	[1..1]	±		1842
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1843

36.1.32.67.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1842
Or}	Proprietary <*Prtry*>	[1..1]	±		1842

36.1.32.67.1.1 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 1929

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.
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.

36.1.32.67.1.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.67.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Provides the corporate action event identification of the event that triggered the cancellation.

Datatype: "RestrictedFINMax16Text" on page 2075

36.1.32.68 CancellationStatus25Choice

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		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		1845

36.1.32.68.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.68.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason24** 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		1845

36.1.32.68.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1844
Or}	Proprietary <*Prtry*>	[1..1]	±		1845

36.1.32.68.2.1.1 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 1929

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.

36.1.32.68.2.1.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.68.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.69 SecuritiesPaymentStatus6Choice

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		1845
Or}	Proprietary <*Prtry*>	[1..1]	±		1846

36.1.32.69.1 Code <Cd>

Presence: [1..1]

Definition: Securities payment status expressed as an ISO 20022 code.

Datatype: "SecuritiesPaymentStatus1Code" on page 2024

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

36.1.32.69.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.70 ProprietaryReason5

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.70.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.70.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.71 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		1847
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1847

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.71.1 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 1331 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1331
	Issuer <*Issr*>	[1..1]	Text		1331
	SchemeName <*SchmeNm*>	[0..1]	Text		1331

36.1.32.71.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "Max210Text" on page 2073

36.1.32.72 PendingStatus51Choice

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		1847
Or}	Reason <*Rsn*>	[1..*]			1848
	Code <*Cd*>	[1..1]	±		1848
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1848

36.1.32.72.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.72.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason25** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1848
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1848

36.1.32.72.2.1 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 "PendingReason42Choice" on page 1787 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1787
Or}	Proprietary <*Prtry*>	[1..1]	±		1788

36.1.32.72.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.73 PendingStatus50Choice

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		1848
Or}	Reason <*Rsn*>	[1..*]			1849
	Code <*Cd*>	[1..1]	±		1849
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1849

36.1.32.73.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.73.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason24** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1849
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1849

36.1.32.73.2.1 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 "PendingReason41Choice" on page 1788 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1788
Or}	Proprietary <*Prtry*>	[1..1]	±		1791

36.1.32.73.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.74 PendingStatus47Choice

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		1850
Or}	Reason <*Rsn*>	[1..*]			1850
	Code <*Cd*>	[1..1]	±		1850
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1850

36.1.32.74.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.74.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason21** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1850
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1850

36.1.32.74.2.1 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 "PendingReason38Choice" on page 1792 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1792
Or}	Proprietary <*Prtry*>	[1..1]	±		1795

36.1.32.74.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.75 PendingStatus46Choice

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		1851
Or}	Reason *<Rsn>*	[1..*]			1851
	Code *<Cd>*	[1..1]	±		1851
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1851

36.1.32.75.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.75.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1851
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1851

36.1.32.75.2.1 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 "PendingReason37Choice" on page 1795 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1795
Or}	Proprietary *<Prtry>*	[1..1]	±		1796

36.1.32.75.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.76 PendingStatus45Choice

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		1852
Or}	Reason <*Rsn*>	[1..*]			1852
	Code <*Cd*>	[1..1]	±		1852
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1852

36.1.32.76.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.76.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason19** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1852
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1852

36.1.32.76.2.1 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 "PendingReason36Choice" on page 1796 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1796
Or}	Proprietary <*Prtry*>	[1..1]	±		1799

36.1.32.76.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.77　RepairStatus17Choice

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		1853
Or}	Reason *<Rsn>*	[1..*]			1853
	Code *<Cd>*	[1..1]	±		1853
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1853

36.1.32.77.1　NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.77.2　Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1853
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1853

36.1.32.77.2.1　Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair status.

Code <Cd> contains one of the following elements (see "RepairReason14Choice" on page 1740 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1741
Or}	Proprietary *<Prtry>*	[1..1]	±		1742

36.1.32.77.2.2　AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.78 RepairStatus16Choice

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		1854
Or}	Reason *<Rsn>*	[1..*]			1854
	Code *<Cd>*	[1..1]	±		1854
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1855

36.1.32.78.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.78.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason12** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1854
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1855

36.1.32.78.2.1 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 "RepairReason14Choice" on page 1740 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1741
Or}	Proprietary *<Prtry>*	[1..1]	±		1742

36.1.32.78.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.79 RepairStatus15Choice

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		1855
Or}	Reason *<Rsn>*	[1..*]			1855
	Code *<Cd>*	[1..1]	±		1855
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1856

36.1.32.79.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.79.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1855
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1856

36.1.32.79.2.1 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 "RepairReason13Choice" on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744

36.1.32.79.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.80 RejectionStatus27Choice

Definition: Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1856
Or}	Reason <Rsn>	[1..1]			1856
	Code <Cd>	[1..1]			1857
{Or	Code <Cd>	[1..1]	CodeSet		1857
Or}	Proprietary <Prtry>	[1..1]	±		1857
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1858

36.1.32.80.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.80.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionReason40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1857
{Or	Code <Cd>	[1..1]	CodeSet		1857
Or}	Proprietary <Prtry>	[1..1]	±		1857
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1858

36.1.32.80.2.1 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 **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1857
Or}	Proprietary <Prtry>	[1..1]	±		1857

36.1.32.80.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: "CounterpartyResponseStatusReason1Code" on page 1938

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegement 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.

36.1.32.80.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.80.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.81 PendingProcessingStatus16Choice

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		1858
Or}	Reason <*Rsn*>	[1..*]			1858
	Code <*Cd*>	[1..1]	±		1858
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1859

36.1.32.81.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.81.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1858
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1859

36.1.32.81.2.1 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 "PendingProcessingReason15Choice" on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1761

36.1.32.81.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.82 PendingProcessingStatus15Choice

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		1859
Or}	Reason <Rsn>	[1..*]			1859
	Code <Cd>	[1..1]	±		1859
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1860

36.1.32.82.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.82.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1859
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1860

36.1.32.82.2.1 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 "PendingProcessingReason14Choice" on page 1761 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1761
Or}	Proprietary *<Prtry>*	[1..1]	±		1763

36.1.32.82.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.83 PendingProcessingStatus14Choice

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		1860
Or}	Reason *<Rsn>*	[1..*]			1860
	Code *<Cd>*	[1..1]	±		1861
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1861

36.1.32.83.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.83.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1861
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1861

36.1.32.83.2.1 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 "PendingProcessingReason13Choice" 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]	±		1764

36.1.32.83.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.84 AllegementStatus4Choice

Definition: Choice of format for the allegement status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1861
Or}	Proprietary *<Prtry>*	[1..1]	±		1861

36.1.32.84.1 Code <Cd>

Presence: [1..1]

Definition: Status of the allegement reported.

Datatype: "AllegementStatus1Code" on page 1926

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.

36.1.32.84.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of the allegement reported.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.85 ProprietaryStatusAndReason7

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]	±		1862
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1862

36.1.32.85.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.85.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: C1 "AdditionalReasonInforrmationRule"

ProprietaryReason <PrtryRsn> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1846
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.86 CancellationStatus20Choice

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		1863
Or}	Reason *<Rsn>*	[1..*]			1863
	Code *<Cd>*	[1..1]	±		1863
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1864

36.1.32.86.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.86.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1863
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1864

36.1.32.86.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see "CancellationReason28Choice" on page 1869 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1869
Or}	Proprietary <Prtry>	[1..1]	±		1869

36.1.32.86.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.87 CancellationStatus18Choice

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		1864
Or}	Reason <Rsn>	[1..*]			1864
	Code <Cd>	[1..1]	±		1864
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1865

36.1.32.87.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.87.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1864
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1865

36.1.32.87.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see <u>"CancellationReason25Choice" on page 1870</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1870
Or}	Proprietary <*Prtry*>	[1..1]	±		1871

36.1.32.87.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: <u>"RestrictedFINXMax210Text" on page 2077</u>

36.1.32.88 ResponseStatus8Choice

Definition: Choice of response status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Consented <*Cnsntd*>	[1..1]	±		1865
Or	Rejected <*Rjctd*>	[1..1]	±		1865
Or}	Pending <*Pdg*>	[1..1]	±		1866

36.1.32.88.1 Consented <Cnsntd>

Presence: [1..1]

Definition: Reason provided for the status.

Consented <Cnsntd> contains one of the following elements (see <u>"ConsentStatus5Choice" on page 1810</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1811
Or}	Reason <*Rsn*>	[1..*]			1811
	Code <*Cd*>	[1..1]			1811
{Or	Code <*Cd*>	[1..1]	CodeSet		1811
Or}	Proprietary <*Prtry*>	[1..1]	±		1812
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1812

36.1.32.88.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Rejected status of an instruction, advice or request.

Rejected <Rjctd> contains one of the following elements (see "RejectionStatus27Choice" on page 1856 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1856
Or}	Reason <*Rsn*>	[1..1]			1856
	Code <*Cd*>	[1..1]			1857
{Or	Code <*Cd*>	[1..1]	CodeSet		1857
Or}	Proprietary <*Prtry*>	[1..1]	±		1857
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1858

36.1.32.88.3 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 1909 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <*Fwdd*>	[1..1]	±		1909
Or}	UnderInvestigation <*UdrInvstgtn*>	[1..1]	±		1909

36.1.32.89 ResponseStatus7Choice

Definition: Choice of format for the response status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1866
Or}	Proprietary <*Prtry*>	[1..1]	±		1867

36.1.32.89.1 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 2018

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.

CodeName	Name	Definition
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

36.1.32.89.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.90 FXCancellation4Choice

Definition: Choice of format for the forex cancellation information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		1867
Or}	Proprietary *<Prtry>*	[1..1]	±		1867

36.1.32.90.1 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 2069):

- *Meaning When True:* Yes

- *Meaning When False:* No

36.1.32.90.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Forex cancellation information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.91 CancellationReason30Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1868
Or}	Proprietary <*Prtry*>	[1..1]	±		1869

36.1.32.91.1 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 1928

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

CodeName	Name	Definition
		market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.1.32.91.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.92 CancellationReason28Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1869
Or}	Proprietary <*Prtry*>	[1..1]	±		1869

36.1.32.92.1 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 1929

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

36.1.32.92.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.93 CancellationReason25Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1870
Or}	Proprietary <*Prtry*>	[1..1]	±		1871

36.1.32.93.1 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 1929

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.

36.1.32.93.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.94 Status22Choice

Definition: Choice of status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <*AffirmSts*>	[1..1]	±		1873
Or	AllocationStatus <*AllcnSts*>	[1..1]			1873
{Or	Code <*Cd*>	[1..1]	CodeSet		1873
Or}	Proprietary <*Prtry*>	[1..1]	±		1873
Or	RepoCallRequestStatus <*RepoCallReqSts*>	[1..1]	±		1874
Or	CorporateActionEventProcessingStatus <*CorpActnEvtPrcgSts*>	[1..1]			1874
{Or	Code <*Cd*>	[1..1]	CodeSet		1874
Or}	Proprietary <*Prtry*>	[1..1]	±		1875
Or	CorporateActionEventStage <*CorpActnEvtStag*>	[1..1]			1875
{Or	Code <*Cd*>	[1..1]	CodeSet		1875
Or}	Proprietary <*Prtry*>	[1..1]	±		1876
Or	InferredMatchingStatus <*IfrrdMtchgSts*>	[1..1]	±		1876
Or	InstructionProcessingStatus <*InstrPrcgSts*>	[1..1]			1876
{Or	Code <*Cd*>	[1..1]	CodeSet		1876
Or}	Proprietary <*Prtry*>	[1..1]	±		1878
Or	MatchingStatus <*MtchgSts*>	[1..1]	±		1878
Or	RegistrationProcessingStatus <*RegnPrcgSts*>	[1..1]			1879
{Or	Code <*Cd*>	[1..1]	CodeSet		1879
Or}	Proprietary <*Prtry*>	[1..1]	±		1879
Or	ResponseStatus <*RspnSts*>	[1..1]	±		1879
Or	ReplacementProcessingStatus <*RplcmntPrcgSts*>	[1..1]			1880
{Or	Code <*Cd*>	[1..1]	CodeSet		1880
Or}	Proprietary <*Prtry*>	[1..1]	±		1881
Or	CancellationProcessingStatus <*CxlPrcgSts*>	[1..1]			1881
{Or	Code <*Cd*>	[1..1]	CodeSet		1881
Or}	Proprietary <*Prtry*>	[1..1]	±		1882
Or	SettlementStatus <*SttlmSts*>	[1..1]	±		1882
Or}	SettlementConditionModificationStatus <*SttlmCondModSts*>	[1..1]			1882
{Or	Code <*Cd*>	[1..1]	CodeSet		1882
Or}	Proprietary <*Prtry*>	[1..1]	±		1883

Constraints

- **StatusRule**

  If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

36.1.32.94.1 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "AffirmationStatus9Choice" on page 1897 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1897
Or}	Proprietary *<Prtry>*	[1..1]	±		1897

36.1.32.94.2 AllocationStatus <AllcnSts>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationSatus4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1873
Or}	Proprietary *<Prtry>*	[1..1]	±		1873

36.1.32.94.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Datatype: "AllocationStatus1Code" on page 1926

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.1.32.94.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Proprietary *<Prtry>* contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.94.3 RepoCallRequestStatus <RepoCallReqSts>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see "RepoCallRequestStatus10Choice" on page 1883 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1883
Or}	Proprietary *<Prtry>*	[1..1]	±		1883

36.1.32.94.4 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 **CorporateActionEventProcessingStatus4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1874
Or}	Proprietary *<Prtry>*	[1..1]	±		1875

36.1.32.94.4.1 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 1931

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).

36.1.32.94.4.2 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 <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.94.5 CorporateActionEventStage <CorpActnEvtStag>

Presence: [1..1]

Definition: Stage in the corporate action event life cycle.

CorporateActionEventStage <CorpActnEvtStag> contains one of the following **CorporateActionEventStage4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1875
Or}	Proprietary *<Prtry>*	[1..1]	±		1876

36.1.32.94.5.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event stage expressed as an ISO 20022 code.

Datatype: <u>"CorporateActionEventStage2Code" on page 1931</u>

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.

36.1.32.94.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event stage expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.94.6 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1902
Or}	Proprietary <*Prtry*>	[1..1]	±		1902

36.1.32.94.7 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following **InstructionProcessingStatus26Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1876
Or}	Proprietary <*Prtry*>	[1..1]	±		1878

36.1.32.94.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of an instruction.

Datatype: "InstructionProcessingStatus1Code" on page 1961

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.

36.1.32.94.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of an instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.94.8 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "MatchingStatus28Choice" on page 1902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1902
Or}	Proprietary <Prtry>	[1..1]	±		1902

36.1.32.94.9 RegistrationProcessingStatus <RegnPrcgSts>

Presence: [1..1]

Definition: Provides the status of the registration processing.

RegistrationProcessingStatus <RegnPrcgSts> contains one of the following **RegistrationProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1879
Or}	Proprietary <Prtry>	[1..1]	±		1879

36.1.32.94.9.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Datatype: "RegistrationProcessingStatus1Code" on page 1996

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

36.1.32.94.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.94.10 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 elements (see "ResponseStatus7Choice" on page 1866 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1866
Or}	Proprietary *<Prtry>*	[1..1]	±		1867

36.1.32.94.11 ReplacementProcessingStatus <RplcmntPrcgSts>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

ReplacementProcessingStatus <RplcmntPrcgSts> contains one of the following **ReplacementProcessingStatus9Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1880
Or}	Proprietary *<Prtry>*	[1..1]	±		1881

36.1.32.94.11.1 Code <Cd>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Datatype: "ReplacementProcessingStatus1Code" on page 2014

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.

36.1.32.94.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.94.12 CancellationProcessingStatus <CxlPrcgSts>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

CancellationProcessingStatus <CxlPrcgSts> contains one of the following **CancellationProcessingStatus8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1881
Or}	Proprietary <*Prtry*>	[1..1]	±		1882

36.1.32.94.12.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Datatype: "CancellationProcessingStatus1Code" on page 1927

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.

CodeName	Name	Definition
REPR	InRepair	Cancellation request is in repair.

36.1.32.94.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.94.13 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus25Choice" on page 1886 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1886
Or}	Proprietary *<Prtry>*	[1..1]	±		1886

36.1.32.94.14 SettlementConditionModificationStatus <SttlmCondModSts>

Presence: [1..1]

Definition: Provides the status of a securities settlement condition modification request.

SettlementConditionModificationStatus <SttlmCondModSts> contains one of the following **SettlementConditionModificationStatus4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1882
Or}	Proprietary *<Prtry>*	[1..1]	±		1883

36.1.32.94.14.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Datatype: "SettlementConditionModificationStatus1Code" on page 2042

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.

36.1.32.94.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.95 RepoCallRequestStatus10Choice

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		1883
Or}	Proprietary <*Prtry*>	[1..1]	±		1883

36.1.32.95.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Datatype: "RepoCallRequestStatus1Code" on page 2015

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repuchase agreement call request is denied.

36.1.32.95.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.96 RepoCallRequestStatus9Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted *<AckdAccptd>*	[1..1]			1884
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1884
Or}	Reason *<Rsn>*	[1..*]			1885
	Code *<Cd>*	[1..1]	±		1885
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1885
Or	Denied *<Dnd>*	[1..1]	±		1885
Or}	Proprietary *<Prtry>*	[1..1]	±		1886

36.1.32.96.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following **AcknowledgedAcceptedStatus27Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1884
Or}	Reason *<Rsn>*	[1..*]			1885
	Code *<Cd>*	[1..1]	±		1885
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1885

36.1.32.96.1.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.96.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1885
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1885

36.1.32.96.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Code <Cd> contains one of the following elements (see "AcknowledgementReason18Choice" on page 1825 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1825
Or}	Proprietary <*Prtry*>	[1..1]	±		1825

36.1.32.96.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.96.2 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see "DeniedStatus18Choice" on page 1809 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1809
Or}	Reason <*Rsn*>	[1..*]			1810
	Code <*Cd*>	[1..1]	±		1810
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1810

36.1.32.96.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

36.1.32.97 SettlementStatus25Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1886
Or}	Proprietary <*Prtry*>	[1..1]	±		1886

36.1.32.97.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Datatype: "SecuritiesSettlementStatus2Code" on page 2025

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.

36.1.32.97.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.98 SettlementStatus22Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1887
Or	Failing <Flng>	[1..1]			1887
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1888
Or}	Reason <Rsn>	[1..*]			1888
	Code <Cd>	[1..1]	±		1888
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1888
Or}	Proprietary <Prtry>	[1..1]	±		1889

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.

36.1.32.98.1 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 "PendingStatus50Choice" on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1848
Or}	Reason <Rsn>	[1..*]			1849
	Code <Cd>	[1..1]	±		1849
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1849

36.1.32.98.2 Failing <Flng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <Flng> contains one of the following **FailingStatus12Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1888
Or}	Reason *<Rsn>*	[1..*]			1888
	Code *<Cd>*	[1..1]	±		1888
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1888

36.1.32.98.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.98.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1888
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1888

36.1.32.98.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see "FailingReason11Choice" on page 1772 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1772
Or}	Proprietary *<Prtry>*	[1..1]	±		1775

36.1.32.98.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.98.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see <u>"ProprietaryStatusAndReason7" on page 1862</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

36.1.32.99 SettlementStatus21Choice

Definition: Choice of format for the settlement status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Pending *<Pdg>*	[1..1]	±		1889
Or	Failing *<Flng>*	[1..1]			1890
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1890
Or}	Reason *<Rsn>*	[1..*]			1890
	Code *<Cd>*	[1..1]	±		1890
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1890
Or}	Proprietary *<Prtry>*	[1..1]	±		1891

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.

36.1.32.99.1 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 <u>"PendingStatus47Choice" on page 1849</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1850
Or}	Reason *<Rsn>*	[1..*]			1850
	Code *<Cd>*	[1..1]	±		1850
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1850

36.1.32.99.2 Failing <Flng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <Flng> contains one of the following **FailingStatus12Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1890
Or}	Reason <*Rsn*>	[1..*]			1890
	Code <*Cd*>	[1..1]	±		1890
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1890

36.1.32.99.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.99.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1890
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1890

36.1.32.99.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see "FailingReason11Choice" on page 1772 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1772
Or}	Proprietary <*Prtry*>	[1..1]	±		1775

36.1.32.99.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.99.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

36.1.32.100　SettlementStatus20Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Pending <*Pdg*>	[1..1]	±		1891
Or	Failing <*Flng*>	[1..1]			1892
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		1892
Or}	Reason <*Rsn*>	[1..*]			1892
	Code <*Cd*>	[1..1]	±		1892
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1893
Or}	Proprietary <*Prtry*>	[1..1]	±		1893

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.

36.1.32.100.1　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 <u>"PendingStatus45Choice" on page 1852</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1852
Or}	Reason <Rsn>	[1..*]			1852
	Code <Cd>	[1..1]	±		1852
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1852

36.1.32.100.2 Failing <Flng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <Flng> contains one of the following **FailingStatus11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1892
Or}	Reason <Rsn>	[1..*]			1892
	Code <Cd>	[1..1]	±		1892
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1893

36.1.32.100.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: <u>"NoReasonCode" on page 1969</u>

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

36.1.32.100.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1892
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1893

36.1.32.100.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see "FailingReason10Choice" on page 1776 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1776
Or}	Proprietary *<Prtry>*	[1..1]	±		1779

36.1.32.100.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.100.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

36.1.32.101 GeneratedReason6

Definition: Specifies the reason why the transaction was generated.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1893
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1894

36.1.32.101.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Code <Cd> contains one of the following elements (see "GeneratedReasons6Choice" on page 1821 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1821
Or}	Proprietary *<Prtry>*	[1..1]	±		1821

36.1.32.101.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.102 MatchingDenied4Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1894
Or}	Proprietary <*Prtry*>	[1..1]	±		1894

36.1.32.102.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Datatype: "MatchingProcess1Code" on page 1968

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.

36.1.32.102.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.32.103 ProcessingStatus62Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1895
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1895
Or	Repair <Rpr>	[1..1]	±		1895
Or	PendingCancellation <PdgCxl>	[1..1]	±		1896
Or	Proprietary <Prtry>	[1..1]	±		1896
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	1896

36.1.32.103.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1908 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1908
Or}	Reason <Rsn>	[1..*]			1908
	Code <Cd>	[1..1]	±		1908
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1908

36.1.32.103.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus15Choice" on page 1859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1859
Or}	Reason <Rsn>	[1..*]			1859
	Code <Cd>	[1..1]	±		1859
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1860

36.1.32.103.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "RepairStatus16Choice" on page 1854 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1854
Or}	Reason <Rsn>	[1..*]			1854
	Code <Cd>	[1..1]	±		1854
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1855

36.1.32.103.4 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 "PendingStatus46Choice" on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1851
Or}	Reason <Rsn>	[1..*]			1851
	Code <Cd>	[1..1]	±		1851
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1851

36.1.32.103.5 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 "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1862
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1862

36.1.32.103.6 CancellationRequested <CxlReqd>

Presence: [1..1]

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

Impacted by: C1 "AdditionalReasonInforrmationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1846
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.104 AffirmationStatus9Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1897
Or}	Proprietary <Prtry>	[1..1]	±		1897

36.1.32.104.1 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 1926

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.1.32.104.2 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 "GenericIdentification47" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1332
	Issuer <Issr>	[1..1]	Text		1332
	SchemeName <SchmeNm>	[0..1]	Text		1332

36.1.32.105 MatchingStatus29Choice

Definition: Choice of format for the matching status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Matched *<Mtchd>*	[1..1]	±	C1	1898
Or	Unmatched *<Umtchd>*	[1..1]			1898
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1899
Or}	Reason *<Rsn>*	[1..*]			1899
	Code *<Cd>*	[1..1]	±		1899
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1899
Or}	Proprietary *<Prtry>*	[1..1]	±		1899

36.1.32.105.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C1 "AdditionalReasonInforrmationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1846
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.105.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus19Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1899
Or}	Reason *<Rsn>*	[1..*]			1899
	Code *<Cd>*	[1..1]	±		1899
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1899

36.1.32.105.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.105.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1899
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1899

36.1.32.105.2.2.1 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 "UnmatchedReason25Choice" 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]	±		1738

36.1.32.105.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.105.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary \<Prtry\> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *\<PrtrySts\>*	[1..1]	±		1862
	ProprietaryReason *\<PrtryRsn\>*	[0..*]	±	C1	1862

36.1.32.106 MatchingStatus32Choice

Definition: Choice of format for the matching status.

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
{Or	Matched *\<Mtchd\>*	[1..1]	±	C1	1900
Or	Unmatched *\<Umtchd\>*	[1..1]			1900
{Or	NoSpecifiedReason *\<NoSpcfdRsn\>*	[1..1]	CodeSet		1901
Or}	Reason *\<Rsn\>*	[1..*]			1901
	Code *\<Cd\>*	[1..1]	±		1901
	AdditionalReasonInformation *\<AddtlRsnInf\>*	[0..1]	Text		1901
Or}	Proprietary *\<Prtry\>*	[1..1]	±		1902

36.1.32.106.1 Matched \<Mtchd\>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C1 "AdditionalReasonInforrmationRule"

Matched \<Mtchd\> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	Reason *\<Rsn\>*	[0..1]	±		1846
	AdditionalReasonInformation *\<AddtlRsnInf\>*	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.106.2 Unmatched \<Umtchd\>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1901
Or}	Reason <Rsn>	[1..*]			1901
	Code <Cd>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901

36.1.32.106.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.106.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1901
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1901

36.1.32.106.2.2.1 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 "UnmatchedReason27Choice" on page 1730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1730
Or}	Proprietary <Prtry>	[1..1]	±		1732

36.1.32.106.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.106.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		1862
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C1	1862

36.1.32.107 MatchingStatus28Choice

Definition: Choice of format for the matching status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1902
Or}	Proprietary *<Prtry>*	[1..1]	±		1902

36.1.32.107.1 Code <Cd>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Datatype: "MatchingStatus1Code" on page 1968

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

36.1.32.107.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.32.108 MatchingStatus30Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1903
Or	Unmatched <Umtchd>	[1..1]			1903
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1903
Or}	Reason <Rsn>	[1..*]			1904
	Code <Cd>	[1..1]	±		1904
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1904
Or}	Proprietary <Prtry>	[1..1]	±		1904

36.1.32.108.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C1 "AdditionalReasonInforrmationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason5" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1846
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1846

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.108.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1903
Or}	Reason <Rsn>	[1..*]			1904
	Code <Cd>	[1..1]	±		1904
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1904

36.1.32.108.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.108.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason19** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		1904
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		1904

36.1.32.108.2.2.1 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 "UnmatchedReason26Choice" on page 1733 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1733
Or}	Proprietary <*Prtry*>	[1..1]	±		1735

36.1.32.108.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.108.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason7" on page 1862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		1862
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C1	1862

36.1.32.109 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]	±		1905
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C4	1905

36.1.32.109.1 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 1331 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1331
	Issuer *<Issr>*	[1..1]	Text		1331
	SchemeName *<SchmeNm>*	[0..1]	Text		1331

36.1.32.109.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: C4 "AdditionalReasonInforrmationRule"

ProprietaryReason <PrtryRsn> contains the following elements (see "ProprietaryReason4" on page 1847 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		1847
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1847

Constraints

- **AdditionalReasonInforrmationRule**

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

36.1.32.110 AcknowledgedAcceptedStatus30Choice

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		1906
Or}	Reason <Rsn>	[1..*]			1906
	Code <Cd>	[1..1]	±		1906
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1906

36.1.32.110.1　NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.110.2　Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1906
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1906

36.1.32.110.2.1　Code <Cd>

Presence: [1..1]

Definition: Choice of format for the acknowledgement reason.

Code <Cd> contains one of the following elements (see "AcknowledgementReason21Choice" on page 1824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1824
Or}	Proprietary <Prtry>	[1..1]	±		1825

36.1.32.110.2.2　AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.111 AcknowledgedAcceptedStatus31Choice

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		1907
Or}	Reason *<Rsn>*	[1..*]			1907
	Code *<Cd>*	[1..1]	±		1907
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1907

36.1.32.111.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.111.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason19** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1907
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1907

36.1.32.111.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see "AcknowledgementReason22Choice" on page 1823 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1823
Or}	Proprietary *<Prtry>*	[1..1]	±		1824

36.1.32.111.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.112 AcknowledgedAcceptedStatus25Choice

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		1908
Or}	Reason *<Rsn>*	[1..*]			1908
	Code *<Cd>*	[1..1]	±		1908
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1908

36.1.32.112.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 1969

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

36.1.32.112.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		1908
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		1908

36.1.32.112.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see "AcknowledgementReason16Choice" on page 1826 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1826
Or}	Proprietary *<Prtry>*	[1..1]	±		1826

36.1.32.112.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax210Text" on page 2077

36.1.32.113 PendingStatus20Choice

Definition: Choice of format for the matching status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Forwarded *<Fwdd>*	[1..1]	±		1909
Or}	UnderInvestigation *<UdrInvstgtn>*	[1..1]	±		1909

36.1.32.113.1 Forwarded <Fwdd>

Presence: [1..1]

Definition: Allegement is forwarded.

Forwarded <Fwdd> contains the following elements (see "NoSpecifiedReason1" on page 1727 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1727

36.1.32.113.2 UnderInvestigation <UdrInvstgtn>

Presence: [1..1]

Definition: Allegement is under investigation.

UnderInvestigation <UdrInvstgtn> contains the following elements (see "NoSpecifiedReason1" on page 1727 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		1727

36.1.33   System Identification

36.1.33.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1909
Or}	Proprietary *<Prtry>*	[1..1]	Text		1910

36.1.33.1.1 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 1945

36.1.33.1.2 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 2073

36.1.34   Transaction Type

36.1.34.1 SettlementTransactionCondition26Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1910
Or}	Proprietary *<Prtry>*	[1..1]	±		1910

36.1.34.1.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition4Code" on page 2049

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.

36.1.34.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.34.2 TradeTransactionCondition6Choice

Definition: Choice of format for the trade transaction condition.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1911
Or}	Proprietary <*Prtry*>	[1..1]	±		1912

36.1.34.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade conditions expressed as an ISO 20022 code.

Datatype: "TradeTransactionCondition4Code" on page 2053

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

CodeName	Name	Definition
		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).

36.1.34.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.34.3 TransactionActivity4Choice

Definition: Choice of format for the transaction activity identification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1913
Or}	Proprietary *<Prtry>*	[1..1]	±		1913

36.1.34.3.1 Code <Cd>

Presence: [1..1]

Definition: Transaction type expressed as an ISO 20022 code.

Datatype: "TransactionActivity1Code" on page 2055

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.

36.1.34.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.34.4 SettlementTransactionCondition22Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		1913
Or}	Proprietary *<Prtry>*	[1..1]	±		1915

36.1.34.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition6Code" on page 2049

CodeName	Name	Definition
ASGN	Assignement	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.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

36.1.34.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.34.5 SettlementTransactionCondition28Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1915
Or}	Proprietary <*Prtry*>	[1..1]	±		1916

36.1.34.5.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition10Code" on page 2043

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignement	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.

CodeName	Name	Definition
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.

36.1.34.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

36.1.34.6 SettlementTransactionCondition29Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1917
Or}	Proprietary <*Prtry*>	[1..1]	±		1918

36.1.34.6.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition8Code" on page 2050

CodeName	Name	Definition
ASGN	Assignement	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

CodeName	Name	Definition
		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.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

36.1.34.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1332 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1332
	Issuer *<Issr>*	[1..1]	Text		1332
	SchemeName *<SchmeNm>*	[0..1]	Text		1332

36.1.34.7 SettlementTransactionCondition21Choice

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]	±		1919

36.1.34.7.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition3Code" on page 2048

CodeName	Name	Definition
ASGN	Assignement	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.

36.1.34.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>"GenericIdentification47" on page 1332</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1332
	Issuer <*Issr*>	[1..1]	Text		1332
	SchemeName <*SchmeNm*>	[0..1]	Text		1332

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 1925

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 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 1925

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.

36.2.1.3 RestrictedFINActiveCurrencyAndAmount

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 1925

Format

minInclusive	0
totalDigits	14
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.

36.2.1.4 RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount

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 1925

Format

minInclusive	0
totalDigits	14
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.

36.2.1.5 RestrictedFINActiveOrHistoricCurrencyAndAmount

Definition: 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 1925

Format

minInclusive	0
totalDigits	14
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.

36.2.1.6 RestrictedFINImpliedCurrencyAndAmount

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	14
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	MarketPracticeRuleDiscrepency	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.

CodeName	Name	Definition
SMPG	MarketPracticeRuleDiscrepency	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	ConditionalRealignement	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	MarketPracticeRuleDiscrepency	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.

CodeName	Name	Definition
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.

CodeName	Name	Definition
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 Mesage (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.

CodeName	Name	Definition
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.
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.
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

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.

36.2.2.25 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 allegement 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.

CodeName	Name	Definition
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	DueBiillMissing	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.

CodeName	Name	Definition
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	ConditionalRealignement	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	ConditionalRealignement	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.

CodeName	Name	Definition
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	ConditionalRealignement	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.

36.2.2.38 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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 Governement 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.

CodeName	Name	Definition
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.
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.
SCRP	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.

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.

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.

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.

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.

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.

CodeName	Name	Definition
STCD	ConfirmationDiscrepency	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	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.
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.

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.
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.

CodeName	Name	Definition
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.

36.2.2.50 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.

CodeName	Name	Definition
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	ConfirmationDiscrepency	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	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.

CodeName	Name	Definition
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.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.

CodeName	Name	Definition
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.

36.2.2.51 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

CodeName	Name	Definition
		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	ConfirmationDiscrepency	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.

CodeName	Name	Definition
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	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.
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.

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.
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.
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	ConfirmationDiscrepency	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.

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.
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	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.
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.

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
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.
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.

CodeName	Name	Definition
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.

CodeName	Name	Definition
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.
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

CodeName	Name	Definition
		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 same month. This means that the 31st is assumed to be the 30th and the 28 Feb

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be 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 same month, except for the last day of February whose day of the month value

CodeName	Name	Definition
		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.

36.2.2.57 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

CodeName	Name	Definition
		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 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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
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.

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.

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.

CodeName	Name	Definition
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.
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.
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.

CodeName	Name	Definition
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.
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.
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	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.
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.
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.
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.

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	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.
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.

CodeName	Name	Definition
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.

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.
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.

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	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.
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.
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	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.
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.

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	ConditionalRealignement	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	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	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

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	ConditionalRealignement	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	ConditionalRealignement	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	Repuchase 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	QuasiIssued	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	QuasiIssued	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	QuasiIssued	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 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.

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 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.

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 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.

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	Assignement	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	Assignement	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.

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	Assignement	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	Assignement	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	Assignement	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	Assignement	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; CFIIdentifier

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 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

36.2.7.2 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.

36.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

36.2.7.4 RestrictedFINDecimalNumber

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

Type: Quantity

Format

totalDigits	14
fractionDigits	14

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} |

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} |

36.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

| pattern | [0-9]{4} |

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 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

36.2.9.12 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

36.2.9.13 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

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 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}

36.2.9.16 Max6NumericText

Definition: Specifies a numeric string with a maximum length of 6 digits.

Type: Text

Format

pattern	[0-9]{1,6}

36.2.9.17 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

36.2.9.18 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}

36.2.9.19 RestrictedFINExact2Text

Definition: Specifies a character string with an exact length of 2 characters that must has a pattern XX| TS.

Type: Text

Format

length	2
pattern	XX|TS

36.2.9.20 RestrictedFINMax16Text

Definition: Specifies a character string with a maximum length of 16 characters. It has a pattern ([^/]+/)+
([^/]+)|([^/]*) that disables the use of slash "/" at the beginning and end of line and double slash "//"
within the line.

Type: Text

Format

minLength	1
maxLength	16
pattern	([^/]+/)+([^/]+)|([^/]*)

36.2.9.21 RestrictedFINMax23Text

Definition: Specifies a character string with a maximum length of 23 characters. It has a pattern ([^/]+/)+
([^/]+)|([^/]*) that disables the use of slash "/" at the beginning and end of line and double slash "//"
within the line.

Type: Text

Format

minLength	1
maxLength	23
pattern	([^/]+/)+([^/]+)|([^/]*)

36.2.9.22 RestrictedFINMax30Text

Definition: Specifies a character string with a maximum length of 30 characters. It has a pattern ([^/]+/)+
([^/]+)|([^/]*) that disables the use of slash "/" at the beginning and end of line and double slash "//"
within the line.

Type: Text

Format

minLength	1
maxLength	30
pattern	([^/]+/)+([^/]+)|([^/]*)

36.2.9.23 RestrictedFINMax35Text

Definition: Specifies a character string with a maximum length of 35 characters. It has a pattern ([^/]+/)+
([^/]+)|([^/]*) that disables the use of slash "/" at the beginning and end of line and double slash "//"
within the line.

Type: Text

Format

minLength	1
maxLength	35
pattern	([^/]+/)+([^/]+)|([^/]*)

36.2.9.24 RestrictedFINMax8Text

Definition: Specifies a character string with a maximum length of 8 characters. It has a pattern ([^/]+/)+
([^/]+)\|([^/]*) that disables the use of slash "/" at the beginning and end of line and double slash "//"
within the line.

Type: Text

Format

minLength	1
maxLength	8
pattern	([^/]+/)+([^/]+)|([^/]*)

36.2.9.25 RestrictedFINX2Max34Text

Definition: Specifies a character string with a maximum length of 34 characters limited to character set
X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	34
pattern	[0-9a-zA-Z/\-\?:\(\)\.,'\+]{1,34}

36.2.9.26 RestrictedFINXMax140Text

Definition: Specifies a character string with a maximum length of 140 characters limited to character set
X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	140
pattern	[0-9a-zA-Z/\-\?:\(\)\.\n\r,'\+]{1,140}

36.2.9.27 RestrictedFINXMax16Text

Definition: Specifies a character string with a maximum length of 16 characters. It has a pattern that
disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? :
( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "//" within
the line.

Type: Text

Format

minLength	1
maxLength	16
pattern	([0-9a-zA-Z\-\?:\(\)\.,'\+]([0-9a-zA-Z\-\?:\(\)\.,'\+]*(/[0-9a-zA-Z\-\?:\(\) \.,'\+])?)*)

36.2.9.28 RestrictedFINXMax210Text

Definition: Specifies a character string with a maximum length of 210 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	210
pattern	[0-9a-zA-Z/\-\?:\(\)\.\n\r,'\+]{1,210}

36.2.9.29 RestrictedFINXMax24Text

Definition: Specifies a character string with a maximum length of 24 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	24
pattern	([0-9a-zA-Z\-\?:\(\)\.,'\+]([0-9a-zA-Z\-\?:\(\)\.,'\+]*(/[0-9a-zA-Z\-\?:\(\) \.,'\+])?)*)

36.2.9.30 RestrictedFINXMax30Text

Definition: Specifies a character string with a maximum length of 30 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	30
pattern	([0-9a-zA-Z\-\?:\(\)\.,'\+]([0-9a-zA-Z\-\?:\(\)\.,'\+]*(/[0-9a-zA-Z\-\?:\(\) \.,'\+])?)*)

36.2.9.31 RestrictedFINXMax31Text

Definition: Specifies a character string with a maximum length of 31 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	31
pattern	[0-9a-zA-Z/\-\?:\(\)\.,'\+]{1,31}

36.2.9.32 RestrictedFINXMax34Text

Definition: Specifies a character string with a maximum length of 34 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	34
pattern	([0-9a-zA-Z\-\?:\(\)\.,'\+]([0-9a-zA-Z\-\?:\(\)\.,'\+]*(/[0-9a-zA-Z\-\?:\(\)\.,'\+])?)*)

36.2.9.33 RestrictedFINXMax350Text

Definition: Specifies a character string with a maximum length of 350 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	350
pattern	[0-9a-zA-Z/\-\?:\(\)\.\n\r,'\+]{1,350}

36.2.9.34 RestrictedFINXMax35Text

Definition: Specifies a character string with a maximum length of 35 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	35
pattern	[0-9a-zA-Z/\-\?:\(\)\.,'\+]{1,35}

36.2.9.35 RestrictedFINXMax52Text

Definition: Specifies a character string with a maximum length of 52 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	52
pattern	[0-9a-zA-Z/\-\?:\(\)\.,'\+]{1,52}

36.2.9.36 RestrictedFINXMax70Text

Definition: Specifies a character string with a maximum length of 70 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	70
pattern	[0-9a-zA-Z/\-\?:\(\)\.\n\r,'\+]{1,70}

36.2.9.37 RestrictedFINXMax8Text

Definition: Specifies a character string with a maximum length of 8 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

Type: Text

Format

minLength	1
maxLength	8
pattern	[0-9a-zA-Z/\-\?:\(\)\.,'\+]{1,8}