ISO 20022

Post-Trade Foreign Exchange - Maintenance 2022 - 2023

Message Definition Report - Part 2

Approved by the Foreign Exchange SEG on 30th January 2023.

This document provides details of the Message Definitions for Post-Trade Foreign Exchange - Maintenance 2022 - 2023.

March 2023

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1   Message Set Overview

Introduction

This document describes the Post-Trade Foreign Exchange message set. It includes the new version of the ISO 20022 MessageDefinitions that have been added as part of the maintenance cycle 2022/2023 (MCR #207) and approved by the Foreign Exchange Standards Evaluation Group on 30th January 2023 as ISO 20022 MessageDefinitions.

1.1   List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
admi.002.001.01 MessageRejectV01	The MessageReject message is sent by a central system to notify the rejection of a previously received message.
admi.004.001.02 SystemEventNotificationV02	The SystemEventNotification message is sent by a central system to notify the occurrence of an event in a central system.
admi.009.001.02 StaticDataRequestV02	The StaticDataRequest message is sent by a participant of a central system to the central system to request a static data report.
admi.010.001.02 StaticDataReportV02	The StaticDataReport message is sent by a central system to the participant to provide static data held in the system.
admi.011.001.01 SystemEventAcknowledgementV01	The SystemEventAcknowledgement message is sent by a participant of a central system to the central system to acknowledge the notification of an occurrence of an event in a central system.
admi.017.001.02 ProcessingRequestV02	The Processing Request message is sent by a participant to a central system to request the initiation of a system process supported by a central system.
camt.061.001.02 PayInCallV02	The PayInCall message is sent by a central settlement system to request additional funding from a settlement member impacted by a failure situation.
camt.062.001.03 PayInScheduleV03	The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.
camt.063.001.02 PayInEventAcknowledgementV02	The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.
camt.088.001.02 NetReportV02	The Net Report message is sent to a participant by a central system to provide details of the of the bi-lateral payment obligations, calculated by the central system per currency.
fxtr.008.001.07 ForeignExchangeTradeStatusNotificationV07	The ForeignExchangeTradeStatusNotification message is sent by a central system to the participant

MessageDefinition	Definition
	to notify the current status of a foreign exchange trade in the system.
fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03	The ForeignExchangeTradeWithdrawalNotification message is sent by a central system to notify the withdrawal of a foreign exchange trade which was previously notified to the receiver as an alleged trade.
fxtr.014.001.05 ForeignExchangeTradeInstructionV05	The ForeignExchangeTradeInstruction message is sent by a participant to a central settlement system to notify the creation of the foreign exchange trade agreed by both trading parties.
fxtr.015.001.05 ForeignExchangeTradeInstructionAmendmentV05	The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.
fxtr.016.001.05 ForeignExchangeTradeInstructionCancellationV05	The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.
fxtr.017.001.05 ForeignExchangeTradeStatusAndDetailsNotificationV05	The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.
fxtr.030.001.05 ForeignExchangeTradeBulkStatusNotificationV05	The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.
reda.060.001.02 NettingCutOffReferenceDataUpdateRequestV02	The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.
reda.061.001.02 NettingCutOffReferenceDataReportV02	The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

2   admi.002.001.01 MessageRejectV01

2.1   MessageDefinition Functionality

Scope

The MessageReject message is sent by a central system to notify the rejection of a previously received message.

Usage

The message provides specific information about the rejection reason.

Outline

The MessageRejectV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. RelatedReference

   Refers to the identification of the message previously received and for which the rejection is notified.

B. Reason

   General information about the reason of the message rejection.

2.2   Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <admi.002.001.01>	[1..1]			
	RelatedReference *<RltdRef>*	[1..1]			8
	Reference *<Ref>*	[1..1]	Text		8
	Reason *<Rsn>*	[1..1]			8
	RejectingPartyReason *<RjctgPtyRsn>*	[1..1]	Text		8
	RejectionDateTime *<RjctnDtTm>*	[0..1]	DateTime		8
	ErrorLocation *<ErrLctn>*	[0..1]	Text		8
	ReasonDescription *<RsnDesc>*	[0..1]	Text		9
	AdditionalData *<AddtlData>*	[0..1]	Text		9

2.3   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.3.1　　　　RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of the message previously received and for which the rejection is notified.

RelatedReference <RltdRef> contains the following **MessageReference** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		8

2.3.1.1 Reference <Ref>

Presence: [1..1]

Definition: Business reference of the present message assigned by the party issuing the message. This reference must be unique amongst all messages of the same name sent by the same party.

Datatype: "Max35Text" on page 374

2.3.2　　　　Reason <Rsn>

Presence: [1..1]

Definition: General information about the reason of the message rejection.

Reason <Rsn> contains the following **RejectionReason2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RejectingPartyReason *<RjctgPtyRsn>*	[1..1]	Text		8
	RejectionDateTime *<RjctnDtTm>*	[0..1]	DateTime		8
	ErrorLocation *<ErrLctn>*	[0..1]	Text		8
	ReasonDescription *<RsnDesc>*	[0..1]	Text		9
	AdditionalData *<AddtlData>*	[0..1]	Text		9

2.3.2.1 RejectingPartyReason <RjctgPtyRsn>

Presence: [1..1]

Definition: Reason of the rejection provided by the rejecting party.

Datatype: "Max35Text" on page 374

2.3.2.2 RejectionDateTime <RjctnDtTm>

Presence: [0..1]

Definition: Date and time at which the rejection was generated.

Datatype: "ISODateTime" on page 367

2.3.2.3 ErrorLocation <ErrLctn>

Presence: [0..1]

Definition: Description of the precise location of the potential error in a message.

Datatype: "Max350Text" on page 374

2.3.2.4 ReasonDescription <RsnDesc>

Presence: [0..1]

Definition: Detailed description of the rejection reason.

Datatype: "Max350Text" on page 374

2.3.2.5 AdditionalData <AddtlData>

Presence: [0..1]

Definition: Additional information related to the rejection and meant to allow for the precise identification of the rejection reason. This could include a copy of the rejected message in part or in full.

Datatype: "Max20000Text" on page 372

3   admi.004.001.02 SystemEventNotificationV02

3.1   MessageDefinition Functionality

Scope

The SystemEventNotification message is sent by a central system to notify the occurrence of an event in a central system.

Usage

The message can be used by a central settlement system to inform its participants of an event that is going to occur in the system, for instance that the system will be down at a certain time, etc.

Outline

The SystemEventNotificationV02 MessageDefinition is composed of 1 MessageBuildingBlocks:

A. EventInformation

Detailed information about a system event.

3.2   Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SysEvtNtfctn>	[1..1]			
	EventInformation *<EvtInf>*	[1..1]			10
	EventCode *<EvtCd>*	[1..1]	Text		11
	EventParameter *<EvtParam>*	[0..*]	Text		11
	EventDescription *<EvtDesc>*	[0..1]	Text		11
	EventTime *<EvtTm>*	[0..1]	DateTime		11

3.3   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.3.1   EventInformation <EvtInf>

Presence: [1..1]

Definition: Detailed information about a system event.

EventInformation <EvtInf> contains the following **Event2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EventCode *<EvtCd>*	[1..1]	Text		11
	EventParameter *<EvtParam>*	[0..*]	Text		11
	EventDescription *<EvtDesc>*	[0..1]	Text		11
	EventTime *<EvtTm>*	[0..1]	DateTime		11

3.3.1.1 EventCode <EvtCd>

Presence: [1..1]

Definition: Proprietary code used to specify an event that occurred in a system.

Datatype: "Max4AlphaNumericText" on page 374

3.3.1.2 EventParameter <EvtParam>

Presence: [0..*]

Definition: Describes the parameters of an event which occurred in a system.

Datatype: "Max35Text" on page 374

3.3.1.3 EventDescription <EvtDesc>

Presence: [0..1]

Definition: Free text used to describe an event which occurred in a system.

Datatype: "Max1000Text" on page 371

3.3.1.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: "ISODateTime" on page 367

4   admi.009.001.02 StaticDataRequestV02

4.1   MessageDefinition Functionality

The StaticDataRequest message is sent by a participant of a central system to the central system to request a static data report.

Outline

The StaticDataRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. DataRequestDetails

Details of the request.

D. SupplementaryData

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

4.2   Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <StatcDataReq>	[1..1]			
	MessageIdentification *<MsgId>*	[1..1]	Text		13
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		13
	DataRequestDetails *<DataReqDtls>*	[1..1]	±		13
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13

4.3   Constraints

C1   **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

4.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1   MessageIdentification \<MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 374

4.4.2   SettlementSessionIdentifier \<SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

4.4.3   DataRequestDetails \<DataReqDtls>

Presence: [1..1]

Definition: Details of the request.

DataRequestDetails \<DataReqDtls> contains the following elements (see "RequestDetails3" on page 339 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *\<Tp>*	[1..1]	Text		339
	Key *\<Key>*	[0..1]	Text		339

4.4.4   SupplementaryData \<SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData \<SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *\<PlcAndNm>*	[0..1]	Text		338
	Envelope *\<Envlp>*	[1..1]	(External Schema)		338

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

5   admi.010.001.02 StaticDataReportV02

5.1   MessageDefinition Functionality

The StaticDataReport message is sent by a central system to the participant to provide static data held in the system.

Outline

The StaticDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. ReportDetails

Report type and returned data.

D. 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> <StatcDataRpt>	[1..1]			
	MessageIdentification *<MsgId>*	[1..1]	Text		15
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		15
	ReportDetails *<RptDtls>*	[1..1]			15
	Type *<Tp>*	[1..1]	Text		15
	RequestReference *<ReqRef>*	[1..1]	Text		15
	ReportKey *<RptKey>*	[1..*]	±		16
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	16

5.3 Constraints

C1 **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 374

5.4.2 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

5.4.3 ReportDetails <RptDtls>

Presence: [1..1]

Definition: Report type and returned data.

ReportDetails <RptDtls> contains the following **RequestDetails5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	Text		15
	RequestReference *<ReqRef>*	[1..1]	Text		15
	ReportKey *<RptKey>*	[1..*]	±		16

5.4.3.1 Type <Tp>

Presence: [1..1]

Definition: Type of data requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 374

5.4.3.2 RequestReference <ReqRef>

Presence: [1..1]

Definition: Reference to the request for which the report is sent.

Datatype: "Max35Text" on page 374

5.4.3.3 ReportKey <RptKey>

Presence: [1..*]

Definition: Report key and returned data.

ReportKey <RptKey> contains the following elements (see "RequestDetails4" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		339
	ReportData <RptData>	[0..*]	±		339

5.4.4   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		338
	Envelope <Envlp>	[1..1]	(External Schema)		338

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   admi.011.001.01 SystemEventAcknowledgementV01

6.1   MessageDefinition Functionality

The SystemEventAcknowledgement message is sent by a participant of a central system to the central system to acknowledge the notification of an occurrence of an event in a central system.

Outline

The SystemEventAcknowledgementV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. OriginatorReference

Represents the original reference of the system event notification for which the acknowledgement is given, as assigned by the central system.

C. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

D. AcknowledgementDetails

Details of the system event being acknowledged.

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> <SysEvtAck>	[1..1]			
	MessageIdentification *<MsgId>*	[1..1]	Text		18
	OriginatorReference *<OrgtrRef>*	[0..1]	Text		18
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		18
	AcknowledgementDetails *<AckDtls>*	[0..1]			18
	EventCode *<EvtCd>*	[1..1]	Text		18
	EventParameter *<EvtParam>*	[0..*]	Text		19
	EventDescription *<EvtDesc>*	[0..1]	Text		19
	EventTime *<EvtTm>*	[0..1]	DateTime		19
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	19

6.3 Constraints

C1 **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 374

6.4.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the system event notification for which the acknowledgement is given, as assigned by the central system.

Datatype: "Max35Text" on page 374

6.4.3 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

6.4.4 AcknowledgementDetails <AckDtls>

Presence: [0..1]

Definition: Details of the system event being acknowledged.

AcknowledgementDetails <AckDtls> contains the following **Event1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EventCode *<EvtCd>*	[1..1]	Text		18
	EventParameter *<EvtParam>*	[0..*]	Text		19
	EventDescription *<EvtDesc>*	[0..1]	Text		19
	EventTime *<EvtTm>*	[0..1]	DateTime		19

6.4.4.1 EventCode <EvtCd>

Presence: [1..1]

Definition: Proprietary code used to specify an event that occurred in a system.

Datatype: "Max4AlphaNumericText" on page 374

6.4.4.2 EventParameter <EvtParam>

Presence: [0..*]

Definition: Describes the parameters of an event which occurred in a system.

Datatype: "Max35Text" on page 374

6.4.4.3 EventDescription <EvtDesc>

Presence: [0..1]

Definition: Free text used to describe an event which occurred in a system.

Datatype: "Max350Text" on page 374

6.4.4.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: "ISODateTime" on page 367

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: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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   admi.017.001.02 ProcessingRequestV02

7.1   MessageDefinition Functionality

The Processing Request message is sent by a participant to a central system to request the initiation of a system process supported by a central system.

Outline

The ProcessingRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

Indicates the requested CLS Settlement Session that the related trade is part of.

C. Request

Contains the details of the processing request.

D. 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> <PrcgReq>	[1..1]			
	MessageIdentification *<MsgId>*	[1..1]	Text		21
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		21
	Request *<Req>*	[1..1]			21
	Type *<Tp>*	[1..1]	Text		21
	RequestorIdentification *<RqstrId>*	[0..1]	±		22
	AdditionalRequestInformation *<AddtlReqInf>*	[0..*]	Text		22
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	22

7.3   Constraints

C1   **AnyBIC**

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

C2   Country

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

C3   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C4   SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

7.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1   MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 374

7.4.2   SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: Indicates the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

7.4.3   Request <Req>

Presence: [1..1]

Definition: Contains the details of the processing request.

Request <Req> contains the following **RequestDetails30** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	Text		21
	RequestorIdentification *<RqstrId>*	[0..1]	±		22
	AdditionalRequestInformation *<AddtlReqInf>*	[0..*]	Text		22

7.4.3.1 Type <Tp>

Presence: [1..1]

Definition: Type of data being requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 374

7.4.3.2 RequestorIdentification <RqstrId>

Presence: [0..1]

Definition: Identifies the requestor.

RequestorIdentification <RqstrId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

7.4.3.3 AdditionalRequestInformation <AddtlReqInf>

Presence: [0..*]

Definition: Additional information to support the processing request.

Datatype: "Max35Text" on page 374

7.4.4   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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   camt.061.001.02 PayInCallV02

8.1   MessageDefinition Functionality

The PayInCall message is sent by a central settlement system to request additional funding from a settlement member impacted by a failure situation.

Outline

The PayInCallV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. PartyIdentification

Party for which the PayInCall is generated.

B. ReportData

Contains the report generation information and the report items.

C. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

D. SupplementaryData

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

8.2   Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PayInCall>	[1..1]			
	PartyIdentification <PtyId>	[1..1]	±		24
	ReportData <RptData>	[1..1]			24
	MessageIdentification <MsgId>	[1..1]	Text		25
	ValueDate <ValDt>	[1..1]	Date		25
	DateAndTimeStamp <DtAndTmStmp>	[1..1]	DateTime		25
	Type <Tp>	[1..1]	CodeSet		25
	PayInCallAmount <PayInCallAmt>	[0..*]	±		25
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		26
	AccountValue <AcctVal>	[0..1]	±		26
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		26
	SupplementaryData <SplmtryData>	[0..*]	±	C6	26

8.3   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   AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists 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   CurrencyAmount

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

Note: The decimal separator is a dot.

C5   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C6   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   PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party for which the PayInCall is generated.

PartyIdentification <PtyId> contains one of the following elements (see "PartyIdentification73Choice" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		346
Or	AnyBIC <*AnyBIC*>	[1..1]	±		346
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C5	347

8.4.2   ReportData <RptData>

Presence: [1..1]

Definition: Contains the report generation information and the report items.

ReportData <RptData> contains the following **ReportData5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageIdentification *<MsgId>*	[1..1]	Text		25
	ValueDate *<ValDt>*	[1..1]	Date		25
	DateAndTimeStamp *<DtAndTmStmp>*	[1..1]	DateTime		25
	Type *<Tp>*	[1..1]	CodeSet		25
	PayInCallAmount *<PayInCallAmt>*	[0..*]	±		25
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		26
	AccountValue *<AcctVal>*	[0..1]	±		26

8.4.2.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the report assigned by the central system.

Datatype: "Max35Text" on page 374

8.4.2.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Date by which the amount(s) requested must be settled.

Datatype: "ISODate" on page 367

8.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

Definition: Date and time on which the report is generated. The offset with UTC may also be specified.

Datatype: "ISODateTime" on page 367

8.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of the Pay In Call.

Datatype: "CallIn1Code" on page 359

CodeName	Name	Definition
CFAV	CallForAccountValue	Pay-in call is for account value.
CFST	CallForSettlement	Pay-in call is for settlement.
CFCC	CallForCurrencyClose	Pay-in call is for currency close.

8.4.2.5 PayInCallAmount <PayInCallAmt>

Presence: [0..*]

Definition: Specifies the amount requested.

PayInCallAmount <PayInCallAmt> contains the following elements (see "PayInCallItem" on page 341 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	341

8.4.2.6 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

8.4.2.7 AccountValue <AcctVal>

Presence: [0..1]

Definition: Specifies the requested amount in multiple currencies.

AccountValue <AcctVal> contains the following elements (see "Value" on page 340 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem *<BaseCcyItm>*	[1..1]	Amount	C1, C4	340
	AlternateCurrencyItem *<AltrnCcyItm>*	[1..*]	Amount	C1, C4	340

8.4.3   SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

8.4.4   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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   camt.062.001.03 PayInScheduleV03

9.1   MessageDefinition Functionality

The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.

Outline

The PayInScheduleV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. PartyIdentification

   Party for which the pay-in schedule is generated.

B. ReportData

   General information applicable to the report.

C. PayInScheduleLongBalance

   Projected net position for all currencies, projected long for the value date.

D. PayInScheduleItem

   Currency and total amount to be paid in by the corresponding deadline.

E. PayInFactors

   Factors used in the calculation of the pay-in schedule.

F. SupplementaryData

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

9.2   Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <PayInSchdl>	[1..1]			
	PartyIdentification *<PtyId>*	[1..1]	±		30
	ReportData *<RptData>*	[1..1]			30
	MessageIdentification *<MsgId>*	[1..1]	Text		31
	ValueDate *<ValDt>*	[1..1]	Date		31
	DateAndTimeStamp *<DtAndTmStmp>*	[1..1]	DateTime		31
	Type *<Tp>*	[1..1]	CodeSet		31
	ScheduleType *<SchdlTp>*	[1..1]	Text		31
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		32
	PayInScheduleLongBalance *<PayInSchdlLngBal>*	[0..*]			32
	Balance *<Bal>*	[1..1]	Amount	C1, C4	32
	PayInScheduleItem *<PayInSchdlItm>*	[0..*]			32
	Amount *<Amt>*	[1..1]	Amount	C1, C4	33
	Deadline *<Ddln>*	[1..1]	DateTime		33
	PayInFactors *<PayInFctrs>*	[0..1]			33
	AggregateShortPositionLimit *<AggtShrtPosLmt>*	[1..1]	Amount	C1, C4	33
	CurrencyFactors *<CcyFctrs>*	[1..*]			34
	Currency *<Ccy>*	[1..1]	CodeSet	C7	34
	ShortPositionLimit *<ShrtPosLmt>*	[1..1]	Amount		34
	MinimumPayInAmount *<MinPayInAmt>*	[1..1]	Amount		35
	VolatilityMargin *<VoltlyMrgn>*	[1..1]	Rate		35
	Rate *<Rate>*	[0..1]	±		35
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	35

9.3   Constraints

C1   **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2   AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists 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   CurrencyAmount

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

Note: The decimal separator is a dot.

C5   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C6   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.

C7   ValidationByTable

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

9.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1   PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party for which the pay-in schedule is generated.

PartyIdentification <PtyId> contains one of the following elements (see "PartyIdentification73Choice" on page 346 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		346
Or	AnyBIC *<AnyBIC>*	[1..1]	±		346
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C5	347

9.4.2   ReportData <RptData>

Presence: [1..1]

Definition: General information applicable to the report.

ReportData <RptData> contains the following **ReportData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageIdentification <*MsgId*>	[1..1]	Text		31
	ValueDate <*ValDt*>	[1..1]	Date		31
	DateAndTimeStamp <*DtAndTmStmp*>	[1..1]	DateTime		31
	Type <*Tp*>	[1..1]	CodeSet		31
	ScheduleType <*SchdlTp*>	[1..1]	Text		31
	SettlementSessionIdentifier <*SttlmSsnIdr*>	[0..1]	Text		32

9.4.2.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the report as assigned by the sender.

Datatype: "Max35Text" on page 374

9.4.2.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Value date for which the pay-in schedule is generated.

Datatype: "ISODate" on page 367

9.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

Definition: Date and time on which the report is generated. The offset with UTC may also be specified.

Datatype: "ISODateTime" on page 367

9.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Type of pay-in schedule.

Datatype: "Entry2Code" on page 361

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

9.4.2.5 ScheduleType <SchdlTp>

Presence: [1..1]

Definition: Defines the schedule timing that is, whether it is an initial or a revised schedule.

Datatype: "Exact4AlphaNumericText" on page 371

9.4.2.6 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

9.4.3   PayInScheduleLongBalance <PayInSchdlLngBal>

Presence: [0..*]

Definition: Projected net position for all currencies, projected long for the value date.

PayInScheduleLongBalance <PayInSchdlLngBal> contains the following **BalanceStatus2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Balance *<Bal>*	[1..1]	Amount	C1, C4	32

9.4.3.1 Balance <Bal>

Presence: [1..1]

Definition: Balance in each currency calculated at the value date and time indicated in the report.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

9.4.4   PayInScheduleItem <PayInSchdlItm>

Presence: [0..*]

Definition: Currency and total amount to be paid in by the corresponding deadline.

PayInScheduleItem <PayInSchdlItm> contains the following **PayInScheduleItems1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	33
	Deadline *<Ddln>*	[1..1]	DateTime		33

9.4.4.1 Amount <Amt>

Presence: [1..1]

Definition: Currency and amount to be paid in.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

9.4.4.2 Deadline <Ddln>

Presence: [1..1]

Definition: Time by which the amount must be paid in.

Datatype: "ISODateTime" on page 367

9.4.5   PayInFactors <PayInFctrs>

Presence: [0..1]

Definition: Factors used in the calculation of the pay-in schedule.

PayInFactors <PayInFctrs> contains the following **PayInFactors1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AggregateShortPositionLimit <AggtShrtPosLmt>	[1..1]	Amount	C1, C4	33
	CurrencyFactors <CcyFctrs>	[1..*]			34
	Currency <Ccy>	[1..1]	CodeSet	C7	34
	ShortPositionLimit <ShrtPosLmt>	[1..1]	Amount		34
	MinimumPayInAmount <MinPayInAmt>	[1..1]	Amount		35
	VolatilityMargin <VoltlyMrgn>	[1..1]	Rate		35
	Rate <Rate>	[0..1]	±		35

9.4.5.1 AggregateShortPositionLimit <AggtShrtPosLmt>

Presence: [1..1]

Definition: Maximum allowed sum of short positions in all currencies, converted to base currency, during settlement.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

9.4.5.2 CurrencyFactors <CcyFctrs>

Presence: [1..*]

Definition: Currency specific pay-in factors.

CurrencyFactors <CcyFctrs> contains the following **CurrencyFactors1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C7	34
	ShortPositionLimit *<ShrtPosLmt>*	[1..1]	Amount		34
	MinimumPayInAmount *<MinPayInAmt>*	[1..1]	Amount		35
	VolatilityMargin *<VoltlyMrgn>*	[1..1]	Rate		35
	Rate *<Rate>*	[0..1]	±		35

9.4.5.2.1 Currency <Ccy>

Presence: [1..1]

Definition: Currency of the underlying currency specific amounts and ratios used in the pay-in schedule calculation.

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 360

Constraints

- **ValidationByTable**

  Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

9.4.5.2.2 ShortPositionLimit <ShrtPosLmt>

Presence: [1..1]

Definition: Maximum allowed short position in the currency during settlement.

Datatype: "ImpliedCurrencyAndAmount" on page 357

9.4.5.2.3 MinimumPayInAmount <MinPayInAmt>

Presence: [1..1]

Definition: Minimum amount paid in one payment unless the short position is less than the minimum.

Datatype: "ImpliedCurrencyAndAmount" on page 357

9.4.5.2.4 VolatilityMargin <VoltlyMrgn>

Presence: [1..1]

Definition: Margin used to decrease long positions and increase short positions during the risk calculation.

Datatype: "PercentageRate" on page 370

9.4.5.2.5 Rate <Rate>

Presence: [0..1]

Definition: Exchange rate used in the calculation of the pay-in schedule.

Rate <Rate> contains the following elements (see "AgreedRate2" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		353
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet	C7	353
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C7	353

9.4.6   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		338
	Envelope <*Envlp*>	[1..1]	(External Schema)		338

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   camt.063.001.02 PayInEventAcknowledgementV02

10.1   MessageDefinition Functionality

The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.

Outline

The PayInEventAcknowledgementV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. AcknowledgementDetails

Details of the pay in schedule or pay in call being acknowledged.

D. SupplementaryData

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

10.2   Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <PayInEvtAck>	[1..1]			
	MessageIdentification *<MsgId>*	[1..1]	Text		37
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		37
	AcknowledgementDetails *<AckDtls>*	[1..1]			37
{Or	**PayInScheduleReference** *<PayInSchdlRef>*	[1..1]	Text		37
Or}	**PayInCallReference** *<PayInCallRef>*	[1..1]	Text		37
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	38

10.3   Constraints

C1   SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

10.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1   MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 374

10.4.2   SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

10.4.3   AcknowledgementDetails <AckDtls>

Presence: [1..1]

Definition: Details of the pay in schedule or pay in call being acknowledged.

AcknowledgementDetails <AckDtls> contains one of the following **AcknowledgementDetails1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**PayInScheduleReference** *<PayInSchdlRef>*	[1..1]	Text		37
Or}	**PayInCallReference** *<PayInCallRef>*	[1..1]	Text		37

10.4.3.1 PayInScheduleReference <PayInSchdlRef>

Presence: [1..1]

Definition: Reference to the pay in schedule that is being acknowledged.

Datatype: "Max35Text" on page 374

10.4.3.2 PayInCallReference <PayInCallRef>

Presence: [1..1]

Definition: Reference to the pay in call that is being acknowledged.

Datatype: "Max35Text" on page 374

10.4.4   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

11 camt.088.001.02 NetReportV02

11.1 MessageDefinition Functionality

The Net Report message is sent to a participant by a central system to provide details of the of the bilateral payment obligations, calculated by the central system per currency.

Outline

The NetReportV02 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. NetReportData

Specifies the meta data associated with the net report.

B. NetServiceParticipantIdentification

Describes the participant receiving the net report.

C. NetServiceCounterpartyIdentification

Describes the counterparty participant involved in (all of) the obligations of the report.

D. NetObligation

Provides the amount, direct parties or netting groups involved in the obligation.

E. SupplementaryData

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

11.2   Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetRpt>	[1..1]		C3	
	NetReportData *<NetRptData>*	[1..1]			42
	MessageIdentification *<MsgId>*	[1..1]	Text		42
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		42
	NettingCutOffTime *<NetgCutOffTm>*	[1..1]	Time		42
	ReportDate *<RptDt>*	[1..1]	Date		42
	ValueDate *<ValDt>*	[1..1]	Date		43
	ReportType *<RptTp>*	[0..1]	Text		43
	NetReportServicer *<NetRptSvcr>*	[0..1]	±		43
	NetServiceType *<NetSvcTp>*	[0..1]	Text		43
	MessagePagination *<MsgPgntn>*	[0..1]	±		43
	NetServiceParticipantIdentification *<NetSvcPtcptId>*	[1..1]	±		43
	NetServiceCounterpartyIdentification *<NetSvcCtrPtyId>*	[0..1]	±		44
	NetObligation *<NetOblgtn>*	[1..*]		C4, C5	44
	ObligationIdentification *<OblgtnId>*	[1..1]	Text		45
	Amount *<Amt>*	[1..1]	Amount	C1, C7	45
	ParticipantNettingIdentification *<PtcptNetgId>*	[1..1]			46
{Or	**TradeParty** *<TradPty>*	[1..1]	±		46
Or}	**NettingGroupIdentification** *<NetgGrpId>*	[1..1]	Text		46
	ObligationDirection *<OblgtnDrctn>*	[1..1]	CodeSet		47
	CounterpartyNettingIdentification *<CtrPtyNetgId>*	[1..1]			47
{Or	**TradeParty** *<TradPty>*	[1..1]	±		47
Or}	**NettingGroupIdentification** *<NetgGrpId>*	[1..1]	Text		47
	NetServiceCounterpartyIdentification *<NetSvcCtrPtyId>*	[0..1]	±		47
	CounterpartySettlementInstructions *<CtrPtySttlmInstrs>*	[0..1]			48
	DeliveryAgent *<DlvryAgt>*	[0..1]	±		48
	Intermediary *<Intrmy>*	[0..1]	±		48
	ReceivingAgent *<RcvgAgt>*	[1..1]	±		49
	BeneficiaryInstitution *<BnfcryInstn>*	[0..1]	±		49
	TransactionsNumber *<TxsNb>*	[0..1]	Text		49

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C9	49

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   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   CounterpartyIdentificationRule

NetServiceCounterpartyIdentification must only be used at this level if all of the underlying obligations are with a single counterparty.

This constraint is defined at the MessageDefinition level.

C4   CounterpartyIdentificationRule

NetServiceCounterpartyIdentification must be present at this level in all obligations if one or more counterparties are involved in the calculation of the net report, i.e.NetServiceCounterpartyIdentification is not used in NetReport level.

C5   CounterpartySettlementInstructionRule

The CounterpartySettlementInstructions must not be present when the obligation direction value is DBIT.

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   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C9   SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

11.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1　　　　NetReportData <NetRptData>

Presence: [1..1]

Definition: Specifies the meta data associated with the net report.

NetReportData <NetRptData> contains the following **NetReportData2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageIdentification <*MsgId*>	[1..1]	Text		42
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		42
	NettingCutOffTime <*NetgCutOffTm*>	[1..1]	Time		42
	ReportDate <*RptDt*>	[1..1]	Date		42
	ValueDate <*ValDt*>	[1..1]	Date		43
	ReportType <*RptTp*>	[0..1]	Text		43
	NetReportServicer <*NetRptSvcr*>	[0..1]	±		43
	NetServiceType <*NetSvcTp*>	[0..1]	Text		43
	MessagePagination <*MsgPgntn*>	[0..1]	±		43

11.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

Datatype: "Max35Text" on page 374

11.4.1.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the net report was generated.

Datatype: "ISODateTime" on page 367

11.4.1.3 NettingCutOffTime <NetgCutOffTm>

Presence: [1..1]

Definition: Provides the cut off time that has been passed, resulting in the generation of the net report.

Datatype: "ISOTime" on page 376

11.4.1.4 ReportDate <RptDt>

Presence: [1..1]

Definition: Specifies the value date on which the net report was generated.

Datatype: "ISODate" on page 367

11.4.1.5 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of the trades used in the generation of the net report.

Datatype: "ISODate" on page 367

11.4.1.6 ReportType <RptTp>

Presence: [0..1]

Definition: Specifies the type of net report, indicating how the obligations have been calculated.

Datatype: "Max35Text" on page 374

11.4.1.7 NetReportServicer <NetRptSvcr>

Presence: [0..1]

Definition: Describes the central system responsible for generating the net report.

NetReportServicer <NetRptSvcr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

11.4.1.8 NetServiceType <NetSvcTp>

Presence: [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: "Max35Text" on page 374

11.4.1.9 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		338
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		339

11.4.2 NetServiceParticipantIdentification <NetSvcPtcptId>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

NetServiceParticipantIdentification <NetSvcPtcptId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

11.4.3　　　NetServiceCounterpartyIdentification <NetSvcCtrPtyId>

Presence: [0..1]

Definition: Describes the counterparty participant involved in (all of) the obligations of the report.

NetServiceCounterpartyIdentification <NetSvcCtrPtyId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

11.4.4　　　NetObligation <NetOblgtn>

Presence: [1..*]

Definition: Provides the amount, direct parties or netting groups involved in the obligation.

Impacted by: C4 "CounterpartyIdentificationRule", C5 "CounterpartySettlementInstructionRule"

NetObligation <NetOblgtn> contains the following **NetObligation2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ObligationIdentification <OblgtnId>	[1..1]	Text		45
	Amount <Amt>	[1..1]	Amount	C1, C7	45
	ParticipantNettingIdentification <PtcptNetgId>	[1..1]			46
{Or	**TradeParty** <TradPty>	[1..1]	±		46
Or}	**NettingGroupIdentification** <NetgGrpId>	[1..1]	Text		46
	ObligationDirection <OblgtnDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgId>	[1..1]			47
{Or	**TradeParty** <TradPty>	[1..1]	±		47
Or}	**NettingGroupIdentification** <NetgGrpId>	[1..1]	Text		47
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		47
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			48
	DeliveryAgent <DlvryAgt>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAgt>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		49
	TransactionsNumber <TxsNb>	[0..1]	Text		49

Constraints

- **CounterpartyIdentificationRule**

  NetServiceCounterpartyIdentification must be present at this level in all obligations if one or more counterparties are involved in the calculation of the net report, i.e.NetServiceCounterpartyIdentification is not used in NetReport level.

- **CounterpartySettlementInstructionRule**

  The CounterpartySettlementInstructions must not be present when the obligation direction value is DBIT.

11.4.4.1 ObligationIdentification <OblgtnId>

Presence: [1..1]

Definition: Unique identification for the obligation.

Datatype: "Max35Text" on page 374

11.4.4.2 Amount <Amt>

Presence: [1..1]

Definition: Amount of the obligation.

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

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

11.4.4.3 ParticipantNettingIdentification <PtcptNetgId>

Presence: [1..1]

Definition: Describes the party or netting group (of the participant receiving the report) involved in the calculation of the obligation.

ParticipantNettingIdentification <PtcptNetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**TradeParty** <*TradPty*>	[1..1]	±		46
Or}	**NettingGroupIdentification** <*NetgGrpId*>	[1..1]	Text		46

11.4.4.3.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

11.4.4.3.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 374

11.4.4.4 ObligationDirection <OblgtnDrctn>

Presence: [1..1]

Definition: Specifies the direction of the obligation.

Datatype: "PaymentReceipt1Code" on page 364

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

11.4.4.5 CounterpartyNettingIdentification <CtrPtyNetgId>

Presence: [1..1]

Definition: Describes the party or netting group (of the counterparty in the obligation) involved in the calculation of the obligation.

CounterpartyNettingIdentification <CtrPtyNetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**TradeParty** <*TradPty*>	[1..1]	±		47
Or}	**NettingGroupIdentification** <*NetgGrpId*>	[1..1]	Text		47

11.4.4.5.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

11.4.4.5.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 374

11.4.4.6 NetServiceCounterpartyIdentification <NetSvcCtrPtyId>

Presence: [0..1]

Definition: Describes the counterparty participant involved in the obligation.

NetServiceCounterpartyIdentification <NetSvcCtrPtyId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

11.4.4.7 CounterpartySettlementInstructions <CtrPtySttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions used to issue a payment to the counterparty in order to settle the obligation.

CounterpartySettlementInstructions <CtrPtySttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		48
	Intermediary <*Intrmy*>	[0..1]	±		48
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		49
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		49

11.4.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

11.4.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

11.4.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

11.4.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

11.4.4.8 TransactionsNumber <TxsNb>

Presence: [0..1]

Definition: Number of transactions used to calculate the obligation. This is used in reconciliation between the net report obligation and the previously provided transaction status updates.

Datatype: "Max10NumericText" on page 372

11.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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 fxtr.008.001.07 ForeignExchangeTradeStatusNotificationV07

12.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeStatusNotification message is sent by a central system to the participant to notify the current status of a foreign exchange trade in the system.

Usage

This ForeignExchangeTradeStatusNotification message will be sent at specific times agreed upon by the central settlement system and a participant in a central settlement system.

Outline

The ForeignExchangeTradeStatusNotificationV07 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. TradeData

Provides information on the status of a trade in a system.

B. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

C. SupplementaryData

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

12.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsNtfctn>	[1..1]			
	TradeData <*TradData*>	[1..1]			55
	MessageIdentification <*MsgId*>	[1..1]	Text		56
	OriginatorReference <*OrgtrRef*>	[0..1]	Text		56
	MatchingSystemUniqueReference <*MtchgSysUnqRef*>	[1..1]	Text		56
	MatchingSystemMatchingReference <*MtchgSysMtchgRef*>	[0..1]	Text		57
	MatchingSystemMatchedSideReference <*MtchgSysMtchdSdRef*>	[0..1]	Text		57
	StatusOriginator <*StsOrgtr*>	[0..1]	Text		57
	CurrentStatus <*CurSts*>	[1..1]			57
	StatusCode <*StsCd*>	[1..1]	±		57
	SubStatusCode <*SubStsCd*>	[0..1]	Text		57
	CurrentStatusSubType <*CurStsSubTp*>	[0..1]	CodeSet		58
	CurrentStatusDateTime <*CurStsDtTm*>	[0..1]	DateTime		58
	PreviousStatus <*PrvsSts*>	[0..1]	±		58
	PreviousStatusSubType <*PrvsStsSubTp*>	[0..1]	CodeSet		58
	PreviousStatusDateTime <*PrvsStsDtTm*>	[0..1]	DateTime		58
	ProductType <*PdctTp*>	[0..1]	Text		58
	SettlementSessionIdentifier <*SttlmSsnIdr*>	[0..1]	Text		59
	SplitTradeIndicator <*SpltTradInd*>	[0..1]	Indicator		59
	RegulatoryReporting <*RgltryRptg*>	[0..1]			59
	TradingSideTransactionReporting <*TradgSdTxRptg*>	[0..*]			61
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		62
	ReportingParty <*RptgPty*>	[0..1]	±		62
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			62
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		62
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		62
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			63
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		63
	ReportingParty <*RptgPty*>	[0..1]	±		63

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			63
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		64
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		64
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		64
	ClearingBroker <*ClrBrkr*>	[0..1]	±		64
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		65
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			65
	SideIndicator <*SdInd*>	[1..1]	CodeSet		65
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		66
	ClearingThresholdIndicator <*ClrThrshldInd*>	[0..1]	Indicator		66
	ClearedProductIdentification <*ClrdPdctId*>	[0..1]	Text		66
	UnderlyingProductIdentifier <*UndrlygPdctIdr*>	[0..1]	CodeSet		66
	AllocationIndicator <*AllcnInd*>	[0..1]	CodeSet		66
	CollateralisationIndicator <*CollstnInd*>	[0..1]	CodeSet		67
	ExecutionVenue <*ExctnVn*>	[0..1]	Text		67
	ExecutionTimestamp <*ExctnTmstmp*>	[0..1]	±		67
	NonStandardFlag <*NonStdFlg*>	[0..1]	Indicator		67
	LinkSwapIdentification <*LkSwpId*>	[0..1]	Text		68
	FinancialNatureOfTheCounterpartyIndicator <*FinNtrOfTheCtrPtyInd*>	[0..1]	Indicator		68
	CollateralPortfolioIndicator <*CollPrtflInd*>	[0..1]	Indicator		68
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		68
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		68
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		68
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		69
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		69
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		70
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C5, C6, C7, C8, C9	70
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		71
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		71

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			71
	Type <*Tp*>	[1..1]			72
{Or	**Code** <*Cd*>	[1..1]	CodeSet		72
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		75
	AmountOrRate <*AmtOrRate*>	[1..1]			75
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C4	75
Or}	**Rate** <*Rate*>	[1..1]	Rate		75
	Sign <*Sgn*>	[0..1]	Indicator		76
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		76
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	76

12.3   Constraints

C1   **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2   **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   **Country**

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

C4   **CurrencyAmount**

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

Note: The decimal separator is a dot.

C5   **DescriptionPresenceRule**

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

C6   **DescriptionUsageRule**

Description must be used alone as the last resort.

C7   **ISINGuideline**

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

C8   **ISINPresenceRule**

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

C9   **OtherIdentificationPresenceRule**

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

C10   **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

C11   **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

12.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1   TradeData <TradData>

Presence: [1..1]

Definition: Provides information on the status of a trade in a system.

TradeData <TradData> contains the following **TradeData15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		56
	OriginatorReference <OrgtrRef>	[0..1]	Text		56
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		56
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		57
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		57
	StatusOriginator <StsOrgtr>	[0..1]	Text		57
	CurrentStatus <CurSts>	[1..1]			57
	StatusCode <StsCd>	[1..1]	±		57
	SubStatusCode <SubStsCd>	[0..1]	Text		57
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		58
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		58
	PreviousStatus <PrvsSts>	[0..1]	±		58
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		58
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		58
	ProductType <PdctTp>	[0..1]	Text		58
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		59
	SplitTradeIndicator <SpltTradInd>	[0..1]	Indicator		59

12.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

12.4.1.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 374

12.4.1.3 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

12.4.1.4 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 374

12.4.1.5 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Identification to the unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 374

12.4.1.6 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the foreign exchange or derivative trade.

Datatype: "Max20Text" on page 373

12.4.1.7 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatusCode *<StsCd>*	[1..1]	±		57
	SubStatusCode *<SubStsCd>*	[0..1]	Text		57

12.4.1.7.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		354
Or}	Proprietary *<Prtry>*	[1..1]	Text		354

12.4.1.7.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "Exact4AlphaNumericText" on page 371

12.4.1.8 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information on the current status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

12.4.1.9 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: "ISODateTime" on page 367

12.4.1.10 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 354 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		355
Or}	Proprietary *<Prtry>*	[1..1]	Text		355

12.4.1.11 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

12.4.1.12 PreviousStatusDateTime <PrvsStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the previous status was assigned.

Datatype: "ISODateTime" on page 367

12.4.1.13 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 374

12.4.1.14 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

12.4.1.15 SplitTradeIndicator <SpltTradInd>

Presence: [0..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2   RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			61
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		62
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		62
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			63
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		63
	ReportingParty <RptgPty>	[0..1]	±		63
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			63
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		64
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		64
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		64
	ClearingBroker <ClrBrkr>	[0..1]	±		64
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		65
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			65
	SideIndicator <SdInd>	[1..1]	CodeSet		65
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		66
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		66
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		66
	UnderlyingProductIdentifier <UndrlygPdctIdr>	[0..1]	CodeSet		66
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		66
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		67
	ExecutionVenue <ExctnVn>	[0..1]	Text		67
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		67
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		67
	LinkSwapIdentification <LkSwpId>	[0..1]	Text		68
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		68
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		68

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]	Text		68
	PortfolioCompressionIndicator *<PrtflCmprssnInd>*	[0..1]	Indicator		68
	CorporateSectorIndicator *<CorpSctrInd>*	[0..1]	CodeSet		68
	TradeWithNonEEACounterpartyIndicator *<TradWthNonEEACtrPtyInd>*	[0..1]	Indicator		69
	IntragroupTradeIndicator *<NtrgrpTradInd>*	[0..1]	Indicator		69
	CommercialOrTreasuryFinancingIndicator *<ComrclOrTrsrFincgInd>*	[0..1]	Indicator		70
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C5, C6, C7, C8, C9	70
	ConfirmationDateAndTimestamp *<ConfDtAndTmstmp>*	[0..1]	DateTime		71
	ClearingTimestamp *<ClrTmstmp>*	[0..1]	Time		71
	CommissionsAndFees *<ComssnsAndFees>*	[0..*]			71
	Type *<Tp>*	[1..1]			72
{Or	**Code** *<Cd>*	[1..1]	CodeSet		72
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		75
	AmountOrRate *<AmtOrRate>*	[1..1]			75
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C4	75
Or}	**Rate** *<Rate>*	[1..1]	Rate		75
	Sign *<Sgn>*	[0..1]	Indicator		76
	AdditionalReportingInformation *<AddtlRptgInf>*	[0..1]	Text		76

12.4.2.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction *<RptgJursdctn>*	[0..1]	Text		62
	ReportingParty *<RptgPty>*	[0..1]	±		62
	TradingSideUniqueTransactionIdentifier *<TradgSdUnqTxIdr>*	[0..*]			62
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		62
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		62

12.4.2.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

12.4.2.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

12.4.2.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		62
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		62

12.4.2.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

12.4.2.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

12.4.2.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		63
	ReportingParty <*RptgPty*>	[0..1]	±		63
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			63
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		64
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		64

12.4.2.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

12.4.2.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

12.4.2.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following
UniqueTransactionIdentifier2 elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		64
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		64

12.4.2.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared
with all registered entities and counterparties involved in the transaction, and used to track that
particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier
(USI).

Datatype: "Max52Text" on page 374

12.4.2.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI)
that was created at the time the transaction was executed. This identifier can also be known as the
Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

12.4.2.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling
and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This
can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see
"PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

12.4.2.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between
the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

12.4.2.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

12.4.2.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SideIndicator *<SdInd>*	[1..1]	CodeSet		65
	ClearingBrokerIdentification *<ClrBrkrId>*	[1..1]	Text		66

12.4.2.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 364

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.

CodeName	Name	Definition
CLNT	ClientLeg	Clearing broker identification is for the client leg.

12.4.2.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 374

12.4.2.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

12.4.2.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 374

12.4.2.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 366

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

12.4.2.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 359

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

12.4.2.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 359

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

12.4.2.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 374

12.4.2.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		334
Or}	DateTime *<DtTm>*	[1..1]	DateTime		334

12.4.2.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.15 LinkSwapIdentification <LkSwpId>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 371

12.4.2.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 372

12.4.2.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 359

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

12.4.2.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.23 CommercialOrTreasuryFinancingIndicator <ComrclOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

12.4.2.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		335
	OtherIdentification <*OthrId*>	[0..*]			335
	Identification <*Id*>	[1..1]	Text		336
	Suffix <*Sfx*>	[0..1]	Text		336
	Type <*Tp*>	[1..1]	±		336
	Description <*Desc*>	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

12.4.2.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 367

12.4.2.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 376

12.4.2.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type anf amout or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			72
{Or	**Code** *<Cd>*	[1..1]	CodeSet		72
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		75
	AmountOrRate *<AmtOrRate>*	[1..1]			75
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C4	75
Or}	**Rate** *<Rate>*	[1..1]	Rate		75
	Sign *<Sgn>*	[0..1]	Indicator		76

12.4.2.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		72
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		75

12.4.2.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 361

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.

CodeName	Name	Definition
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest

CodeName	Name	Definition
		down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.

CodeName	Name	Definition
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

12.4.2.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 374

12.4.2.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C4	75
Or}	**Rate** *<Rate>*	[1..1]	Rate		75

12.4.2.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

   The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

   Note: The decimal separator is a dot.

12.4.2.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 370

12.4.2.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 369):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

12.4.2.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 373

12.4.3   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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   fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03

13.1   MessageDefinition Functionality

Scope

The ForeignExchangeTradeWithdrawalNotification message is sent by a central system to notify the withdrawal of a foreign exchange trade which was previously notified to the receiver as an alleged trade.

Usage

The ForeignExchangeTradeWithdrawalNotification message is used to confirm the cancellation of a previously notified trade.

Outline

The ForeignExchangeTradeWithdrawalNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

B. MatchingSystemUniqueReference

Reference to the unique system identification assigned to the trade by the central matching system.

C. WithdrawalReason

Reason for the withdrawal notification.

D. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

E. 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> <FXTradWdrwlNtfctn>	[1..1]			
	MessageIdentification *<MsgId>*	[1..1]	Text		78
	MatchingSystemUniqueReference *<MtchgSysUnqRef>*	[1..1]	Text		78
	WithdrawalReason *<WdrwlRsn>*	[0..1]			78
	WithdrawalReasonCode *<WdrwlRsnCd>*	[1..1]	CodeSet		79
	WithdrawalReasonSubCode *<WdrwlRsnSubCd>*	[0..1]	Text		79
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		79
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	79

13.3 Constraints

C1   SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

13.4.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

13.4.3 WithdrawalReason <WdrwlRsn>

Presence: [0..1]

Definition: Reason for the withdrawal notification.

WithdrawalReason <WdrwlRsn> contains the following **WithdrawalReason1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	WithdrawalReasonCode *<WdrwlRsnCd>*	[1..1]	CodeSet		79
	WithdrawalReasonSubCode *<WdrwlRsnSubCd>*	[0..1]	Text		79

13.4.3.1 WithdrawalReasonCode <WdrwlRsnCd>

Presence: [1..1]

Definition: Withdrawal reason expressed as a code.

Datatype: "WithdrawalReason1Code" on page 367

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

13.4.3.2 WithdrawalReasonSubCode <WdrwlRsnSubCd>

Presence: [0..1]

Definition: Further withdrawal reason information expressed as a code.

Datatype: "Max4Text" on page 374

13.4.4 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

13.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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   fxtr.014.001.05 ForeignExchangeTradeInstructionV05

14.1   MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstruction message is sent by a participant to a central settlement system to notify the creation of the foreign exchange trade agreed by both trading parties.

Usage

The ForeignExchangeTradeInstruction message is sent from a participant to a central settlement system to advise of the creation of a foreign exchange trade.

Outline

The ForeignExchangeTradeInstructionV05 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TradeInformation

General information related to the trade.

B. TradingSideIdentification

Party(ies) on the trading side of the trade.

C. CounterpartySideIdentification

Party(ies) on the counterparty side of the trade.

D. TradeAmounts

Amounts of the trade.

E. AgreedRate

Exchange rate as agreed by the traders.

F. NonDeliverableForwardConditions

Specifies the conditions for a non deliverable opening or fixing confirmation.

G. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

H. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

I. OptionalGeneralInformation

Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstr>	[1..1]			
	TradeInformation *<TradInf>*	[1..1]			88
	TradeDate *<TradDt>*	[1..1]	Date		89
	OriginatorReference *<OrgtrRef>*	[1..1]	Text		89
	CommonReference *<CmonRef>*	[0..1]	Text		89
	OperationType *<OprTp>*	[0..1]	Text		89
	OperationScope *<OprScp>*	[0..1]	Text		89
	ProductType *<PdctTp>*	[0..1]	Text		90
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		90
	PaymentVersusPaymentIndicator *<PmtVrssPmtInd>*	[0..1]	Indicator		90
	TradingSideIdentification *<TradgSdId>*	[1..1]			90
	SubmittingParty *<SubmitgPty>*	[1..1]	±		90
	TradeParty *<TradPty>*	[0..1]	±		91
	FundIdentification *<FndId>*	[0..*]			91
	FundIdentification *<FndId>*	[1..1]	±		91
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		92
	CustodianIdentification *<CtdnId>*	[0..1]	±		92
	CounterpartySideIdentification *<CtrPtySdId>*	[1..1]			92
	SubmittingParty *<SubmitgPty>*	[1..1]	±		93
	TradeParty *<TradPty>*	[0..1]	±		93
	FundIdentification *<FndId>*	[0..*]			93
	FundIdentification *<FndId>*	[1..1]	±		93
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		94
	CustodianIdentification *<CtdnId>*	[0..1]	±		94
	TradeAmounts *<TradAmts>*	[1..1]			94
	TradingSideBuyAmount *<TradgSdBuyAmt>*	[1..1]			95
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	95
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	96
	Identifier *<Idr>*	[0..1]	IdentifierSet		96
	Unit *<Unit>*	[1..1]	Quantity		96

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Description <*Desc*>	[0..1]	Text		96
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]			97
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	97
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	97
	Identifier <*Idr*>	[0..1]	IdentifierSet		98
	Unit <*Unit*>	[1..1]	Quantity		98
	Description <*Desc*>	[0..1]	Text		98
	SettlementDate <*SttlmDt*>	[1..1]	Date		98
	AgreedRate <*AgrdRate*>	[1..1]			98
	ExchangeRate <*XchgRate*>	[1..1]	Rate		99
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	99
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	99
	NonDeliverableForwardConditions <*NDFConds*>	[0..1]			100
	OpeningIndicator <*OpngInd*>	[1..1]	Indicator		100
	OpeningFixingConditions <*OpngFxgConds*>	[1..1]			100
{Or	**OpeningConditions** <*OpngConds*>	[1..1]			101
	SettlementCurrency <*SttlmCcy*>	[1..1]	CodeSet	C1	101
	ValuationDate <*ValtnDt*>	[1..1]	Date		102
	SettlementRateSource <*SttlmRateSrc*>	[1..2]		C15	102
	RateSource <*RateSrc*>	[1..1]	Text		102
	Time <*Tm*>	[0..1]	Text		102
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C4	102
	LocationCode <*LctnCd*>	[0..1]	Text		103
Or}	**OpeningConfirmationReference** <*OpngConfRef*>	[1..1]	Text		103
	TradingSideSettlementInstructions <*TradgSdSttlmInstrs*>	[0..1]			103
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		103
	Intermediary <*Intrmy*>	[0..1]	±		104
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		104
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		104
	CounterpartySideSettlementInstructions <*CtrPtySdSttlmInstrs*>	[0..1]			104
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		105

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Intermediary <*Intrmy*>	[0..1]	±		105
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		105
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		106
	OptionalGeneralInformation <*OptnlGnlInf*>	[0..1]			106
	BlockIndicator <*BlckInd*>	[0..1]	Indicator		107
	RelatedTradeReference <*RltdTradRef*>	[0..1]	Text		107
	DealingMethod <*DealgMtd*>	[0..1]	CodeSet		107
	BrokerIdentification <*BrkrId*>	[0..1]	±		108
	CounterpartyReference <*CtrPtyRef*>	[0..1]	Text		108
	BrokersCommission <*BrkrsComssn*>	[0..1]	Amount	C1, C6	108
	SenderToReceiverInformation <*SndrToRcvrInf*>	[0..1]	Text		109
	DealingBranchTradingSide <*DealgBrnchTradgSd*>	[0..1]	±		109
	DealingBranchCounterpartySide <*DealgBrnchCtrPtySd*>	[0..1]	±		109
	ContactInformation <*CtctInf*>	[0..1]	±		109
	AgreementDetails <*AgrmtDtls*>	[0..1]			110
	AgreementCode <*AgrmtCd*>	[1..1]	Text		110
	Date <*Dt*>	[0..1]	Date		110
	Version <*Vrsn*>	[0..1]	Text		110
	DefinitionsYear <*DefsYr*>	[0..1]	Year		110
	BrokersReference <*BrkrsRef*>	[0..1]	Text		110
	RegulatoryReporting <*RgltryRptg*>	[0..1]			110
	TradingSideTransactionReporting <*TradgSdTxRptg*>	[0..*]			112
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		113
	ReportingParty <*RptgPty*>	[0..1]	±		113
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			113
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		114
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		114
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			114
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		114
	ReportingParty <*RptgPty*>	[0..1]	±		114
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			115

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		115
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		115
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		115
	ClearingBroker <*ClrBrkr*>	[0..1]	±		116
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		116
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			116
	SideIndicator <*SdInd*>	[1..1]	CodeSet		117
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		117
	ClearingThresholdIndicator <*ClrThrshldInd*>	[0..1]	Indicator		117
	ClearedProductIdentification <*ClrdPdctId*>	[0..1]	Text		117
	UnderlyingProductIdentifier <*UndrlygPdctIdr*>	[0..1]	CodeSet		117
	AllocationIndicator <*AllcnInd*>	[0..1]	CodeSet		118
	CollateralisationIndicator <*CollstnInd*>	[0..1]	CodeSet		118
	ExecutionVenue <*ExctnVn*>	[0..1]	Text		118
	ExecutionTimestamp <*ExctnTmstmp*>	[0..1]	±		118
	NonStandardFlag <*NonStdFlg*>	[0..1]	Indicator		119
	LinkSwapIdentification <*LkSwpId*>	[0..1]	Text		119
	FinancialNatureOfTheCounterpartyIndicator <*FinNtrOfTheCtrPtyInd*>	[0..1]	Indicator		119
	CollateralPortfolioIndicator <*CollPrtflInd*>	[0..1]	Indicator		119
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		119
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		120
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		120
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		121
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		121
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		121
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C7, C8, C10, C11, C12	121
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		122
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		123
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			123

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			123
{Or	**Code** <*Cd*>	[1..1]	CodeSet		123
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		126
	AmountOrRate <*AmtOrRate*>	[1..1]			126
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C6	127
Or}	**Rate** <*Rate*>	[1..1]	Rate		127
	Sign <*Sgn*>	[0..1]	Indicator		127
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		127
	SupplementaryData <*SplmtryData*>	[0..*]	±	C14	128

14.3   Constraints

C1   ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2   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   **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present

C10   **ISINGuideline**

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

C11   **ISINPresenceRule**

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

C12   **OtherIdentificationPresenceRule**

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

C13   **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

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.

C15   **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

14.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1   TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate <*TradDt*>	[1..1]	Date		89
	OriginatorReference <*OrgtrRef*>	[1..1]	Text		89
	CommonReference <*CmonRef*>	[0..1]	Text		89
	OperationType <*OprTp*>	[0..1]	Text		89
	OperationScope <*OprScp*>	[0..1]	Text		89
	ProductType <*PdctTp*>	[0..1]	Text		90
	SettlementSessionIdentifier <*SttlmSsnIdr*>	[0..1]	Text		90
	PaymentVersusPaymentIndicator <*PmtVrssPmtInd*>	[0..1]	Indicator		90

14.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed on the trade.

Datatype: "ISODate" on page 367

14.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

14.4.1.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 374

14.4.1.4 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 374

14.4.1.5 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

Datatype: "Max4Text" on page 374

14.4.1.6 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 374

14.4.1.7 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

14.4.1.8 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.2 TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Party(ies) on the trading side of the trade.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubmittingParty <*SubmitgPty*>	[1..1]	±		90
	TradeParty <*TradPty*>	[0..1]	±		91
	FundIdentification <*FndId*>	[0..*]			91
	FundIdentification <*FndId*>	[1..1]	±		91
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		92
	CustodianIdentification <*CtdnId*>	[0..1]	±		92

14.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.2.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.2.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	±		91
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		92
	CustodianIdentification <*CtdnId*>	[0..1]	±		92

14.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		347
	NameAndAddress <NmAndAdr>	[0..1]	±		348
	LegalEntityIdentifier <LglNttyIdr>	[0..1]	IdentifierSet		348

14.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

14.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.3   CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the trade.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		93
	TradeParty <TradPty>	[0..1]	±		93
	FundIdentification <FndId>	[0..*]			93
	FundIdentification <FndId>	[1..1]	±		93
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		94
	CustodianIdentification <CtdnId>	[0..1]	±		94

14.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

14.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

14.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	±		93
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		94
	CustodianIdentification *<CtdnId>*	[0..1]	±		94

14.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		347
	NameAndAddress <NmAndAdr>	[0..1]	±		348
	LegalEntityIdentifier <LglNttyIdr>	[0..1]	IdentifierSet		348

14.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

14.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.4   TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			95
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	95
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	96
	Identifier <Idr>	[0..1]	IdentifierSet		96
	Unit <Unit>	[1..1]	Quantity		96
	Description <Desc>	[0..1]	Text		96
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			97
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	97
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	97
	Identifier <Idr>	[0..1]	IdentifierSet		98
	Unit <Unit>	[1..1]	Quantity		98
	Description <Desc>	[0..1]	Text		98
	SettlementDate <SttlmDt>	[1..1]	Date		98

14.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	95
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	96
	Identifier <Idr>	[0..1]	IdentifierSet		96
	Unit <Unit>	[1..1]	Quantity		96
	Description <Desc>	[0..1]	Text		96

14.4.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

14.4.4.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		96
	Unit *<Unit>*	[1..1]	Quantity		96
	Description *<Desc>*	[0..1]	Text		96

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
       /Identifier Must be present
   Or    /Description Must be present
  ```

14.4.4.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

14.4.4.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

14.4.4.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

14.4.4.2 TradingSideSellAmount \<TradgSdSellAmt\>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount \<TradgSdSellAmt\> contains one of the following
CurrencyOrDigitalTokenAmount1Choice elements

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *\<Amt\>*	[1..1]	Amount	C2, C5	97
Or}	**DigitalTokenAmount** *\<DgtlTknAmt\>*	[1..1]		C9	97
	Identifier *\<Idr\>*	[0..1]	IdentifierSet		98
	Unit *\<Unit\>*	[1..1]	Quantity		98
	Description *\<Desc\>*	[0..1]	Text		98

14.4.4.2.1 Amount \<Amt\>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

14.4.4.2.2 DigitalTokenAmount \<DgtlTknAmt\>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[0..1]	IdentifierSet		98
	Unit <*Unit*>	[1..1]	Quantity		98
	Description <*Desc*>	[0..1]	Text		98

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
      /Identifier Must be present
   Or    /Description Must be present
  ```

14.4.4.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

14.4.4.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

14.4.4.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

14.4.4.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 367

14.4.5   AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		99
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	99
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	99

14.4.5.1 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 370

14.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..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 357

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.

14.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

14.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Specifies the conditions for a non deliverable opening or fixing confirmation.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <*OpngInd*>	[1..1]	Indicator		100
	OpeningFixingConditions <*OpngFxgConds*>	[1..1]			100
{Or	**OpeningConditions** <*OpngConds*>	[1..1]			101
	SettlementCurrency <*SttlmCcy*>	[1..1]	CodeSet	C1	101
	ValuationDate <*ValtnDt*>	[1..1]	Date		102
	SettlementRateSource <*SttlmRateSrc*>	[1..2]		C15	102
	RateSource <*RateSrc*>	[1..1]	Text		102
	Time <*Tm*>	[0..1]	Text		102
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C4	102
	LocationCode <*LctnCd*>	[0..1]	Text		103
Or}	**OpeningConfirmationReference** <*OpngConfRef*>	[1..1]	Text		103

14.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

Definition: Specifies whether the instruction is an NDF opening or fixing.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.6.2 OpeningFixingConditions <OpngFxgConds>

Presence: [1..1]

Definition: Specifies either the conditions for an NDF oepning or an NDF fixing confirmation.

OpeningFixingConditions <OpngFxgConds> contains one of the following
NDFOpeningFixing1Choice elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**OpeningConditions** *<OpngConds>*	[1..1]			101
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	101
	ValuationDate *<ValtnDt>*	[1..1]	Date		102
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	102
	RateSource *<RateSrc>*	[1..1]	Text		102
	Time *<Tm>*	[0..1]	Text		102
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	102
	LocationCode *<LctnCd>*	[0..1]	Text		103
Or}	**OpeningConfirmationReference** *<OpngConfRef>*	[1..1]	Text		103

14.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Used to provide the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	101
	ValuationDate *<ValtnDt>*	[1..1]	Date		102
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	102
	RateSource *<RateSrc>*	[1..1]	Text		102
	Time *<Tm>*	[0..1]	Text		102
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	102
	LocationCode *<LctnCd>*	[0..1]	Text		103

14.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

14.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 367

14.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C15 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RateSource *<RateSrc>*	[1..1]	Text		102
	Time *<Tm>*	[0..1]	Text		102
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	102
	LocationCode *<LctnCd>*	[0..1]	Text		103

Constraints

- **TimeCountryLocationRule**

  Time, Country and Location must be present together or not present at all.

14.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 375

14.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 371

14.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 360

Constraints

- **Country**

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

14.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 371

14.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

Definition: Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

Datatype: "Max35Text" on page 374

14.4.7 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent *<DlvryAgt>*	[0..1]	±		103
	Intermediary *<Intrmy>*	[0..1]	±		104
	ReceivingAgent *<RcvgAgt>*	[1..1]	±		104
	BeneficiaryInstitution *<BnfcryInstn>*	[0..1]	±		104

14.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

14.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.8   CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		105
	Intermediary <*Intrmy*>	[0..1]	±		105
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		105
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		106

14.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.9   OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

Definition: Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		107
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		107
	DealingMethod <DealgMtd>	[0..1]	CodeSet		107
	BrokerIdentification <BrkrId>	[0..1]	±		108
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		108
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	108
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		109
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		109
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		109
	ContactInformation <CtctInf>	[0..1]	±		109
	AgreementDetails <AgrmtDtls>	[0..1]			110
	AgreementCode <AgrmtCd>	[1..1]	Text		110
	Date <Dt>	[0..1]	Date		110
	Version <Vrsn>	[0..1]	Text		110
	DefinitionsYear <DefsYr>	[0..1]	Year		110
	BrokersReference <BrkrsRef>	[0..1]	Text		110

14.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 374

14.4.9.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 366

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

14.4.9.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.9.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 374

14.4.9.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

14.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 373

14.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

14.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

14.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "ContactInformation1" on page 337 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		337
	FaxNumber *<FaxNb>*	[0..1]	Text		337
	TelephoneNumber *<TelNb>*	[0..1]	Text		337
	EmailAddress *<EmailAdr>*	[0..1]	Text		337

14.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AgreementCode *<AgrmtCd>*	[1..1]	Text		110
	Date *<Dt>*	[0..1]	Date		110
	Version *<Vrsn>*	[0..1]	Text		110

14.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "Max6AlphaText" on page 375

14.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "ISODate" on page 367

14.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "Exact4NumericText" on page 371

14.4.9.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "ISOYear" on page 376

14.4.9.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 374

14.4.10　　RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <*TradgSdTxRptg*>	[0..*]			112
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		113
	ReportingParty <*RptgPty*>	[0..1]	±		113
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			113
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		114
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		114
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			114
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		114
	ReportingParty <*RptgPty*>	[0..1]	±		114
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			115
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		115
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		115
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		115
	ClearingBroker <*ClrBrkr*>	[0..1]	±		116
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		116
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			116
	SideIndicator <*SdInd*>	[1..1]	CodeSet		117
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		117
	ClearingThresholdIndicator <*ClrThrshldInd*>	[0..1]	Indicator		117
	ClearedProductIdentification <*ClrdPdctId*>	[0..1]	Text		117
	UnderlyingProductIdentifier <*UndrlygPdctIdr*>	[0..1]	CodeSet		117
	AllocationIndicator <*AllcnInd*>	[0..1]	CodeSet		118
	CollateralisationIndicator <*CollstnInd*>	[0..1]	CodeSet		118
	ExecutionVenue <*ExctnVn*>	[0..1]	Text		118
	ExecutionTimestamp <*ExctnTmstmp*>	[0..1]	±		118
	NonStandardFlag <*NonStdFlg*>	[0..1]	Indicator		119
	LinkSwapIdentification <*LkSwpId*>	[0..1]	Text		119
	FinancialNatureOfTheCounterpartyIndicator <*FinNtrOfTheCtrPtyInd*>	[0..1]	Indicator		119
	CollateralPortfolioIndicator <*CollPrtflInd*>	[0..1]	Indicator		119

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		119
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		120
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		120
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		121
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		121
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		121
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C7, C8, C10, C11, C12	121
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		122
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		123
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			123
	Type <*Tp*>	[1..1]			123
{Or	**Code** <*Cd*>	[1..1]	CodeSet		123
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		126
	AmountOrRate <*AmtOrRate*>	[1..1]			126
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C6	127
Or}	**Rate** <*Rate*>	[1..1]	Rate		127
	Sign <*Sgn*>	[0..1]	Indicator		127
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		127

14.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		113
	ReportingParty <RptgPty>	[0..1]	±		113
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			113
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		114
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		114

14.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

14.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		114
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		114

14.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

14.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

14.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction *<RptgJursdctn>*	[0..1]	Text		114
	ReportingParty *<RptgPty>*	[0..1]	±		114
	CounterpartySideUniqueTransactionIdentifier *<CtrPtySdUnqTxIdr>*	[0..*]			115
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		115
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		115

14.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

14.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

14.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		115
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		115

14.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

14.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

14.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

14.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SideIndicator *<SdInd>*	[1..1]	CodeSet		117
	ClearingBrokerIdentification *<ClrBrkId>*	[1..1]	Text		117

14.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 364

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

14.4.10.6.2 ClearingBrokerIdentification <ClrBrkId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 374

14.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 374

14.4.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 366

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

14.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 359

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

14.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 359

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

14.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 374

14.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 334 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		334
Or}	DateTime *<DtTm>*	[1..1]	DateTime		334

14.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.15 LinkSwapIdentification <LkSwpId>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 371

14.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 372

14.4.10.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

14.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 359

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

14.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrclOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

14.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		335
	OtherIdentification <OthrId>	[0..*]			335
	Identification <Id>	[1..1]	Text		336
	Suffix <Sfx>	[0..1]	Text		336
	Type <Tp>	[1..1]	±		336
	Description <Desc>	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

14.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 367

14.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 376

14.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type anf amout or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			123
{Or	**Code** <*Cd*>	[1..1]	CodeSet		123
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		126
	AmountOrRate <*AmtOrRate*>	[1..1]			126
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C6	127
Or}	**Rate** <*Rate*>	[1..1]	Rate		127
	Sign <*Sgn*>	[0..1]	Indicator		127

14.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		123
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		126

14.4.10.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 361

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.

CodeName	Name	Definition
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.

CodeName	Name	Definition
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.

CodeName	Name	Definition
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

14.4.10.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 374

14.4.10.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C6	127
Or}	**Rate** <*Rate*>	[1..1]	Rate		127

14.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

14.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 370

14.4.10.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 369):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

14.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 373

14.4.11   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C14 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		338
	Envelope <*Envlp*>	[1..1]	(External Schema)		338

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   fxtr.015.001.05 ForeignExchangeTradeInstructionAmendmentV05

15.1   MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.

Usage

The ForeignExchangeTradeInstructionAmendment message is sent from a participant to a central settlement system to advise of the update of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

Outline

The ForeignExchangeTradeInstructionAmendmentV05 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TradeInformation

General information related to the trade.

B. TradingSideIdentification

Party(ies) on the trading side of the trade.

C. CounterpartySideIdentification

Party(ies) on the counterparty side of the trade.

D. TradeAmounts

Amounts of the trade.

E. AgreedRate

Exchange rate as agreed by the traders.

F. NonDeliverableForwardConditions

Specifies the conditions for a non deliverable opening or fixing confirmation.

G. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

H. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

I. OptionalGeneralInformation

Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

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> <FXTradInstrAmdmnt>	[1..1]			
	TradeInformation *<TradInf>*	[1..1]			136
	TradeDate *<TradDt>*	[1..1]	Date		137
	OriginatorReference *<OrgtrRef>*	[1..1]	Text		137
	MatchingSystemReference *<MtchgSysRef>*	[1..1]			137
{Or	**MatchingSystemUniqueReference** *<MtchgSysUnqRef>*	[1..1]	Text		138
Or}	**RelatedReference** *<RltdRef>*	[1..1]	Text		138
	CommonReference *<CmonRef>*	[0..1]	Text		138
	AmendOrCancelReason *<AmdOrCclRsn>*	[0..1]	Text		138
	OperationType *<OprTp>*	[0..1]	Text		138
	OperationScope *<OprScp>*	[0..1]	Text		138
	ProductType *<PdctTp>*	[0..1]	Text		138
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		138
	PaymentVersusPaymentIndicator *<PmtVrssPmtInd>*	[0..1]	Indicator		139
	TradingSideIdentification *<TradgSdId>*	[1..1]			139
	SubmittingParty *<SubmitgPty>*	[1..1]	±		139
	TradeParty *<TradPty>*	[0..1]	±		140
	FundIdentification *<FndId>*	[0..*]			140
	FundIdentification *<FndId>*	[1..1]	±		140
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		140
	CustodianIdentification *<CtdnId>*	[0..1]	±		141
	CounterpartySideIdentification *<CtrPtySdId>*	[1..1]			141
	SubmittingParty *<SubmitgPty>*	[1..1]	±		141
	TradeParty *<TradPty>*	[0..1]	±		142
	FundIdentification *<FndId>*	[0..*]			142
	FundIdentification *<FndId>*	[1..1]	±		142
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		142
	CustodianIdentification *<CtdnId>*	[0..1]	±		143
	TradeAmounts *<TradAmts>*	[1..1]			143
	TradingSideBuyAmount *<TradgSdBuyAmt>*	[1..1]			143

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	144
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	144
	Identifier *<Idr>*	[0..1]	IdentifierSet		145
	Unit *<Unit>*	[1..1]	Quantity		145
	Description *<Desc>*	[0..1]	Text		145
	TradingSideSellAmount *<TradgSdSellAmt>*	[1..1]			145
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	145
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	146
	Identifier *<Idr>*	[0..1]	IdentifierSet		146
	Unit *<Unit>*	[1..1]	Quantity		146
	Description *<Desc>*	[0..1]	Text		146
	SettlementDate *<SttlmDt>*	[1..1]	Date		147
	AgreedRate *<AgrdRate>*	[1..1]			147
	ExchangeRate *<XchgRate>*	[1..1]	Rate		147
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	147
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	147
	NonDeliverableForwardConditions *<NDFConds>*	[0..1]			148
	OpeningIndicator *<OpngInd>*	[1..1]	Indicator		148
	OpeningFixingConditions *<OpngFxgConds>*	[1..1]			148
{Or	**OpeningConditions** *<OpngConds>*	[1..1]			149
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	149
	ValuationDate *<ValtnDt>*	[1..1]	Date		150
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	150
	RateSource *<RateSrc>*	[1..1]	Text		150
	Time *<Tm>*	[0..1]	Text		150
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	150
	LocationCode *<LctnCd>*	[0..1]	Text		151
Or}	**OpeningConfirmationReference** *<OpngConfRef>*	[1..1]	Text		151
	TradingSideSettlementInstructions *<TradgSdSttlmInstrs>*	[0..1]			151
	DeliveryAgent *<DlvryAgt>*	[0..1]	±		151
	Intermediary *<Intrmy>*	[0..1]	±		152

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		152
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		152
	CounterpartySideSettlementInstructions <*CtrPtySdSttlmInstrs*>	[0..1]			153
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		153
	Intermediary <*Intrmy*>	[0..1]	±		153
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		154
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		154
	OptionalGeneralInformation <*OptnlGnlInf*>	[0..1]			154
	BlockIndicator <*BlckInd*>	[0..1]	Indicator		155
	RelatedTradeReference <*RltdTradRef*>	[0..1]	Text		155
	DealingMethod <*DealgMtd*>	[0..1]	CodeSet		155
	BrokerIdentification <*BrkrId*>	[0..1]	±		156
	CounterpartyReference <*CtrPtyRef*>	[0..1]	Text		156
	BrokersCommission <*BrkrsComssn*>	[0..1]	Amount	C1, C6	156
	SenderToReceiverInformation <*SndrToRcvrInf*>	[0..1]	Text		157
	DealingBranchTradingSide <*DealgBrnchTradgSd*>	[0..1]	±		157
	DealingBranchCounterpartySide <*DealgBrnchCtrPtySd*>	[0..1]	±		157
	ContactInformation <*CtctInf*>	[0..1]	±		157
	AgreementDetails <*AgrmtDtls*>	[0..1]			158
	AgreementCode <*AgrmtCd*>	[1..1]	Text		158
	Date <*Dt*>	[0..1]	Date		158
	Version <*Vrsn*>	[0..1]	Text		158
	DefinitionsYear <*DefsYr*>	[0..1]	Year		158
	BrokersReference <*BrkrsRef*>	[0..1]	Text		158
	RegulatoryReporting <*RgltryRptg*>	[0..1]			158
	TradingSideTransactionReporting <*TradgSdTxRptg*>	[0..*]			160
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		161
	ReportingParty <*RptgPty*>	[0..1]	±		161
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			161
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		162
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		162

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			162
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		162
	ReportingParty <*RptgPty*>	[0..1]	±		162
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			163
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		163
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		163
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		163
	ClearingBroker <*ClrBrkr*>	[0..1]	±		164
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		164
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			164
	SideIndicator <*SdInd*>	[1..1]	CodeSet		165
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		165
	ClearingThresholdIndicator <*ClrThrshldInd*>	[0..1]	Indicator		165
	ClearedProductIdentification <*ClrdPdctId*>	[0..1]	Text		165
	UnderlyingProductIdentifier <*UndrlygPdctIdr*>	[0..1]	CodeSet		165
	AllocationIndicator <*AllcnInd*>	[0..1]	CodeSet		166
	CollateralisationIndicator <*CollstnInd*>	[0..1]	CodeSet		166
	ExecutionVenue <*ExctnVn*>	[0..1]	Text		166
	ExecutionTimestamp <*ExctnTmstmp*>	[0..1]	±		166
	NonStandardFlag <*NonStdFlg*>	[0..1]	Indicator		167
	LinkSwapIdentification <*LkSwpId*>	[0..1]	Text		167
	FinancialNatureOfTheCounterpartyIndicator <*FinNtrOfTheCtrPtyInd*>	[0..1]	Indicator		167
	CollateralPortfolioIndicator <*CollPrtflInd*>	[0..1]	Indicator		167
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		167
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		168
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		168
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		169
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		169
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		169
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C7, C8, C10,	169

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
				C11, C12	
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		170
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		171
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			171
	Type <*Tp*>	[1..1]			171
{Or	Code <*Cd*>	[1..1]	CodeSet		171
Or}	Proprietary <*Prtry*>	[1..1]	Text		174
	AmountOrRate <*AmtOrRate*>	[1..1]			174
{Or	Amount <*Amt*>	[1..1]	Amount	C1, C6	175
Or}	Rate <*Rate*>	[1..1]	Rate		175
	Sign <*Sgn*>	[0..1]	Indicator		175
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		175
	SupplementaryData <*SplmtryData*>	[0..*]	±	C14	176

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   IdentifierOrDescriptionRule

Identifier must be present or Description must be present

C10   ISINGuideline

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

C11   ISINPresenceRule

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

C12   OtherIdentificationPresenceRule

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

C13   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

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.

C15   TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

15.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1   TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		137
	OriginatorReference <OrgtrRef>	[1..1]	Text		137
	MatchingSystemReference <MtchgSysRef>	[1..1]			137
{Or	**MatchingSystemUniqueReference** <MtchgSysUnqRef>	[1..1]	Text		138
Or}	**RelatedReference** <RltdRef>	[1..1]	Text		138
	CommonReference <CmonRef>	[0..1]	Text		138
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		138
	OperationType <OprTp>	[0..1]	Text		138
	OperationScope <OprScp>	[0..1]	Text		138
	ProductType <PdctTp>	[0..1]	Text		138
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		138
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		139

15.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 367

15.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

15.4.1.3 MatchingSystemReference <MtchgSysRef>

Presence: [1..1]

Definition: Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

MatchingSystemReference <MtchgSysRef> contains one of the following
MatchingSystemReference1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MatchingSystemUniqueReference** <MtchgSysUnqRef>	[1..1]	Text		138
Or}	**RelatedReference** <RltdRef>	[1..1]	Text		138

15.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

15.4.1.3.2 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 374

15.4.1.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 374

15.4.1.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Describes the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 374

15.4.1.6 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 374

15.4.1.7 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

Datatype: "Max4Text" on page 374

15.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 374

15.4.1.9 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

15.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.2   TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Party(ies) on the trading side of the trade.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubmittingParty *<SubmitgPty>*	[1..1]	±		139
	TradeParty *<TradPty>*	[0..1]	±		140
	FundIdentification *<FndId>*	[0..*]			140
	FundIdentification *<FndId>*	[1..1]	±		140
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		140
	CustodianIdentification *<CtdnId>*	[0..1]	±		141

15.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.2.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see <u>"PartyIdentification242Choice" on page 343</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

15.4.2.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	±		140
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		140
	CustodianIdentification <*CtdnId*>	[0..1]	±		141

15.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see <u>"PartyIdentification60" on page 347</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		347
	NameAndAddress <*NmAndAdr*>	[0..1]	±		348
	LegalEntityIdentifier <*LglNttyIdr*>	[0..1]	IdentifierSet		348

15.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: <u>"Max35Text" on page 374</u>

15.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

15.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the trade.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubmittingParty <*SubmitgPty*>	[1..1]	±		141
	TradeParty <*TradPty*>	[0..1]	±		142
	FundIdentification <*FndId*>	[0..*]			142
	FundIdentification <*FndId*>	[1..1]	±		142
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		142
	CustodianIdentification <*CtdnId*>	[0..1]	±		143

15.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

15.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

15.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	±		142
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		142
	CustodianIdentification <*CtdnId*>	[0..1]	±		143

15.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		347
	NameAndAddress <*NmAndAdr*>	[0..1]	±		348
	LegalEntityIdentifier <*LglNttyIdr*>	[0..1]	IdentifierSet		348

15.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

15.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			143
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	144
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	144
	Identifier <Idr>	[0..1]	IdentifierSet		145
	Unit <Unit>	[1..1]	Quantity		145
	Description <Desc>	[0..1]	Text		145
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			145
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	145
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	146
	Identifier <Idr>	[0..1]	IdentifierSet		146
	Unit <Unit>	[1..1]	Quantity		146
	Description <Desc>	[0..1]	Text		146
	SettlementDate <SttlmDt>	[1..1]	Date		147

15.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following
CurrencyOrDigitalTokenAmount1Choice elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	144
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	144
	Identifier *<Idr>*	[0..1]	IdentifierSet		145
	Unit *<Unit>*	[1..1]	Quantity		145
	Description *<Desc>*	[0..1]	Text		145

15.4.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

15.4.4.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		145
	Unit *<Unit>*	[1..1]	Quantity		145
	Description *<Desc>*	[0..1]	Text		145

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
       /Identifier Must be present
   Or     /Description Must be present
  ```

15.4.4.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

15.4.4.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

15.4.4.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

15.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	145
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	146
	Identifier <*Idr*>	[0..1]	IdentifierSet		146
	Unit <*Unit*>	[1..1]	Quantity		146
	Description <*Desc*>	[0..1]	Text		146

15.4.4.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

15.4.4.2.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		146
	Unit *<Unit>*	[1..1]	Quantity		146
	Description *<Desc>*	[0..1]	Text		146

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present

```
Following Must be True
    /Identifier Must be present
 Or    /Description Must be present
```

15.4.4.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

15.4.4.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

15.4.4.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

15.4.4.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 367

15.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		147
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	147
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	147

15.4.5.1 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 370

15.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..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 357

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.

15.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

15.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Specifies the conditions for a non deliverable opening or fixing confirmation.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OpeningIndicator *<OpngInd>*	[1..1]	Indicator		148
	OpeningFixingConditions *<OpngFxgConds>*	[1..1]			148
{Or	**OpeningConditions** *<OpngConds>*	[1..1]			149
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	149
	ValuationDate *<ValtnDt>*	[1..1]	Date		150
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	150
	RateSource *<RateSrc>*	[1..1]	Text		150
	Time *<Tm>*	[0..1]	Text		150
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	150
	LocationCode *<LctnCd>*	[0..1]	Text		151
Or}	**OpeningConfirmationReference** *<OpngConfRef>*	[1..1]	Text		151

15.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

Definition: Specifies whether the instruction is an NDF opening or fixing.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.6.2 OpeningFixingConditions <OpngFxgConds>

Presence: [1..1]

Definition: Specifies either the conditions for an NDF oepning or an NDF fixing confirmation.

OpeningFixingConditions <OpngFxgConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**OpeningConditions** *<OpngConds>*	[1..1]			149
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	149
	ValuationDate *<ValtnDt>*	[1..1]	Date		150
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	150
	RateSource *<RateSrc>*	[1..1]	Text		150
	Time *<Tm>*	[0..1]	Text		150
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	150
	LocationCode *<LctnCd>*	[0..1]	Text		151
Or}	**OpeningConfirmationReference** *<OpngConfRef>*	[1..1]	Text		151

15.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Used to provide the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	149
	ValuationDate *<ValtnDt>*	[1..1]	Date		150
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	150
	RateSource *<RateSrc>*	[1..1]	Text		150
	Time *<Tm>*	[0..1]	Text		150
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	150
	LocationCode *<LctnCd>*	[0..1]	Text		151

15.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

15.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 367

15.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C15 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RateSource *<RateSrc>*	[1..1]	Text		150
	Time *<Tm>*	[0..1]	Text		150
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	150
	LocationCode *<LctnCd>*	[0..1]	Text		151

Constraints

- **TimeCountryLocationRule**

  Time, Country and Location must be present together or not present at all.

15.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 375

15.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 371

15.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 360

Constraints

- **Country**

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

15.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 371

15.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

Definition: Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

Datatype: "Max35Text" on page 374

15.4.7 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliveryAgent *<DlvryAgt>*	[0..1]	±		151
	Intermediary *<Intrmy>*	[0..1]	±		152
	ReceivingAgent *<RcvgAgt>*	[1..1]	±		152
	BeneficiaryInstitution *<BnfcryInstn>*	[0..1]	±		152

15.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.8 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		153
	Intermediary <Intrmy>	[0..1]	±		153
	ReceivingAgent <RcvgAgt>	[1..1]	±		154
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		154

15.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

15.4.9 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

Definition: Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BlockIndicator <*BlckInd*>	[0..1]	Indicator		155
	RelatedTradeReference <*RltdTradRef*>	[0..1]	Text		155
	DealingMethod <*DealgMtd*>	[0..1]	CodeSet		155
	BrokerIdentification <*BrkrId*>	[0..1]	±		156
	CounterpartyReference <*CtrPtyRef*>	[0..1]	Text		156
	BrokersCommission <*BrkrsComssn*>	[0..1]	Amount	C1, C6	156
	SenderToReceiverInformation <*SndrToRcvrInf*>	[0..1]	Text		157
	DealingBranchTradingSide <*DealgBrnchTradgSd*>	[0..1]	±		157
	DealingBranchCounterpartySide <*DealgBrnchCtrPtySd*>	[0..1]	±		157
	ContactInformation <*CtctInf*>	[0..1]	±		157
	AgreementDetails <*AgrmtDtls*>	[0..1]			158
	AgreementCode <*AgrmtCd*>	[1..1]	Text		158
	Date <*Dt*>	[0..1]	Date		158
	Version <*Vrsn*>	[0..1]	Text		158
	DefinitionsYear <*DefsYr*>	[0..1]	Year		158
	BrokersReference <*BrkrsRef*>	[0..1]	Text		158

15.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

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

15.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 374

15.4.9.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 366

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

15.4.9.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

15.4.9.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 374

15.4.9.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

15.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 373

15.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "ContactInformation1" on page 337 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		337
	FaxNumber *<FaxNb>*	[0..1]	Text		337
	TelephoneNumber *<TelNb>*	[0..1]	Text		337
	EmailAddress *<EmailAdr>*	[0..1]	Text		337

15.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AgreementCode *<AgrmtCd>*	[1..1]	Text		158
	Date *<Dt>*	[0..1]	Date		158
	Version *<Vrsn>*	[0..1]	Text		158

15.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "Max6AlphaText" on page 375

15.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "ISODate" on page 367

15.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "Exact4NumericText" on page 371

15.4.9.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "ISOYear" on page 376

15.4.9.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 374

15.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			160
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		161
	ReportingParty <RptgPty>	[0..1]	±		161
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			161
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		162
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		162
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			162
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		162
	ReportingParty <RptgPty>	[0..1]	±		162
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			163
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		163
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		163
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		163
	ClearingBroker <ClrBrkr>	[0..1]	±		164
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		164
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			164
	SideIndicator <SdInd>	[1..1]	CodeSet		165
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		165
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		165
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		165
	UnderlyingProductIdentifier <UndrlygPdctIdr>	[0..1]	CodeSet		165
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		166
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		166
	ExecutionVenue <ExctnVn>	[0..1]	Text		166
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		166
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		167
	LinkSwapIdentification <LkSwpId>	[0..1]	Text		167
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		167
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		167

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]	Text		167
	PortfolioCompressionIndicator *<PrtflCmprssnInd>*	[0..1]	Indicator		168
	CorporateSectorIndicator *<CorpSctrInd>*	[0..1]	CodeSet		168
	TradeWithNonEEACounterpartyIndicator *<TradWthNonEEACtrPtyInd>*	[0..1]	Indicator		169
	IntragroupTradeIndicator *<NtrgrpTradInd>*	[0..1]	Indicator		169
	CommercialOrTreasuryFinancingIndicator *<ComrclOrTrsrFincgInd>*	[0..1]	Indicator		169
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C7, C8, C10, C11, C12	169
	ConfirmationDateAndTimestamp *<ConfDtAndTmstmp>*	[0..1]	DateTime		170
	ClearingTimestamp *<ClrTmstmp>*	[0..1]	Time		171
	CommissionsAndFees *<ComssnsAndFees>*	[0..*]			171
	Type *<Tp>*	[1..1]			171
{Or	**Code** *<Cd>*	[1..1]	CodeSet		171
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		174
	AmountOrRate *<AmtOrRate>*	[1..1]			174
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C6	175
Or}	**Rate** *<Rate>*	[1..1]	Rate		175
	Sign *<Sgn>*	[0..1]	Indicator		175
	AdditionalReportingInformation *<AddtlRptgInf>*	[0..1]	Text		175

15.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction *<RptgJursdctn>*	[0..1]	Text		161
	ReportingParty *<RptgPty>*	[0..1]	±		161
	TradingSideUniqueTransactionIdentifier *<TradgSdUnqTxIdr>*	[0..*]			161
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		162
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		162

15.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

15.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following
UniqueTransactionIdentifier2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		162
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		162

15.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

15.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

15.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		162
	ReportingParty <*RptgPty*>	[0..1]	±		162
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			163
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		163
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		163

15.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

15.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

15.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		163
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		163

15.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

15.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

15.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

15.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		165
	ClearingBrokerIdentification <ClrBrkId>	[1..1]	Text		165

15.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 364

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

15.4.10.6.2 ClearingBrokerIdentification <ClrBrkId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 374

15.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 374

15.4.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 366

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

15.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 359

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

15.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 359

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

15.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 374

15.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		334
Or}	DateTime <DtTm>	[1..1]	DateTime		334

15.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.15 LinkSwapIdentification <LkSwpId>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 371

15.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 372

15.4.10.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 359

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

15.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrclOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

15.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		335
	OtherIdentification <OthrId>	[0..*]			335
	Identification <Id>	[1..1]	Text		336
	Suffix <Sfx>	[0..1]	Text		336
	Type <Tp>	[1..1]	±		336
	Description <Desc>	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

15.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 367

15.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 376

15.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type anf amout or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			171
{Or	**Code** *<Cd>*	[1..1]	CodeSet		171
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		174
	AmountOrRate *<AmtOrRate>*	[1..1]			174
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C6	175
Or}	**Rate** *<Rate>*	[1..1]	Rate		175
	Sign *<Sgn>*	[0..1]	Indicator		175

15.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		171
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		174

15.4.10.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 361

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.

CodeName	Name	Definition
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.

CodeName	Name	Definition
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.

CodeName	Name	Definition
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

15.4.10.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 374

15.4.10.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C6	175
Or}	**Rate** <*Rate*>	[1..1]	Rate		175

15.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

15.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 370

15.4.10.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 369):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

15.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 373

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: C14 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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 fxtr.016.001.05 ForeignExchangeTradeInstructionCancellationV05

16.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.

Usage

The ForeignExchangeTradeInstructionCancellation message is sent from a participant to a central settlement system to advise of the cancellation of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

Outline

The ForeignExchangeTradeInstructionCancellationV05 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TradeInformation

General information related to the trade.

B. TradingSideIdentification

Party(ies) on the trading side of the trade.

C. CounterpartySideIdentification

Party(ies) on the counterparty side of the trade.

D. AgreedRate

Exchange rate as agreed by the traders.

E. NonDeliverableForwardConditions

Specifies the conditions for a non deliverable opening or fixing confirmation.

F. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

G. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

H. OptionalGeneralInformation

Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

I. TradeAmounts

Amounts of the trade.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. 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> <FXTradInstrCxl>	[1..1]			
	TradeInformation <*TradInf*>	[1..1]			184
	TradeDate <*TradDt*>	[1..1]	Date		185
	OriginatorReference <*OrgtrRef*>	[1..1]	Text		185
	MatchingSystemReference <*MtchgSysRef*>	[1..1]			185
{Or	**MatchingSystemUniqueReference** <*MtchgSysUnqRef*>	[1..1]	Text		186
Or}	**RelatedReference** <*RltdRef*>	[1..1]	Text		186
	CommonReference <*CmonRef*>	[0..1]	Text		186
	AmendOrCancelReason <*AmdOrCclRsn*>	[0..1]	Text		186
	OperationType <*OprTp*>	[0..1]	Text		186
	OperationScope <*OprScp*>	[0..1]	Text		186
	ProductType <*PdctTp*>	[0..1]	Text		186
	SettlementSessionIdentifier <*SttlmSsnIdr*>	[0..1]	Text		186
	PaymentVersusPaymentIndicator <*PmtVrssPmtInd*>	[0..1]	Indicator		187
	TradingSideIdentification <*TradgSdId*>	[1..1]			187
	SubmittingParty <*SubmitgPty*>	[1..1]	±		187
	TradeParty <*TradPty*>	[0..1]	±		188
	FundIdentification <*FndId*>	[0..*]			188
	FundIdentification <*FndId*>	[1..1]	±		188
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		188
	CustodianIdentification <*CtdnId*>	[0..1]	±		189
	CounterpartySideIdentification <*CtrPtySdId*>	[1..1]			189
	SubmittingParty <*SubmitgPty*>	[1..1]	±		189
	TradeParty <*TradPty*>	[0..1]	±		190
	FundIdentification <*FndId*>	[0..*]			190
	FundIdentification <*FndId*>	[1..1]	±		190
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		190
	CustodianIdentification <*CtdnId*>	[0..1]	±		191
	AgreedRate <*AgrdRate*>	[0..1]			191
	ExchangeRate <*XchgRate*>	[1..1]	Rate		191

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	191
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	192
	NonDeliverableForwardConditions <*NDFConds*>	[0..1]			192
	OpeningIndicator <*OpngInd*>	[1..1]	Indicator		192
	OpeningFixingConditions <*OpngFxgConds*>	[1..1]			193
{Or	**OpeningConditions** <*OpngConds*>	[1..1]			193
	SettlementCurrency <*SttlmCcy*>	[1..1]	CodeSet	C1	193
	ValuationDate <*ValtnDt*>	[1..1]	Date		194
	SettlementRateSource <*SttlmRateSrc*>	[1..2]		C15	194
	RateSource <*RateSrc*>	[1..1]	Text		194
	Time <*Tm*>	[0..1]	Text		194
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C4	195
	LocationCode <*LctnCd*>	[0..1]	Text		195
Or}	**OpeningConfirmationReference** <*OpngConfRef*>	[1..1]	Text		195
	TradingSideSettlementInstructions <*TradgSdSttlmInstrs*>	[0..1]			195
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		195
	Intermediary <*Intrmy*>	[0..1]	±		196
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		196
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		196
	CounterpartySideSettlementInstructions <*CtrPtySdSttlmInstrs*>	[0..1]			197
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		197
	Intermediary <*Intrmy*>	[0..1]	±		197
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		198
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		198
	OptionalGeneralInformation <*OptnlGnlInf*>	[0..1]			198
	BlockIndicator <*BlckInd*>	[0..1]	Indicator		199
	RelatedTradeReference <*RltdTradRef*>	[0..1]	Text		199
	DealingMethod <*DealgMtd*>	[0..1]	CodeSet		199
	BrokerIdentification <*BrkrId*>	[0..1]	±		200
	CounterpartyReference <*CtrPtyRef*>	[0..1]	Text		200
	BrokersCommission <*BrkrsComssn*>	[0..1]	Amount	C1, C5	200

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SenderToReceiverInformation <*SndrToRcvrInf*>	[0..1]	Text		201
	DealingBranchTradingSide <*DealgBrnchTradgSd*>	[0..1]	±		201
	DealingBranchCounterpartySide <*DealgBrnchCtrPtySd*>	[0..1]	±		201
	ContactInformation <*CtctInf*>	[0..1]	±		201
	AgreementDetails <*AgrmtDtls*>	[0..1]			202
	AgreementCode <*AgrmtCd*>	[1..1]	Text		202
	Date <*Dt*>	[0..1]	Date		202
	Version <*Vrsn*>	[0..1]	Text		202
	DefinitionsYear <*DefsYr*>	[0..1]	Year		202
	BrokersReference <*BrkrsRef*>	[0..1]	Text		202
	TradeAmounts <*TradAmts*>	[1..1]			202
	TradingSideBuyAmount <*TradgSdBuyAmt*>	[1..1]			203
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C6	203
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	204
	Identifier <*Idr*>	[0..1]	IdentifierSet		204
	Unit <*Unit*>	[1..1]	Quantity		204
	Description <*Desc*>	[0..1]	Text		204
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]			205
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C6	205
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	205
	Identifier <*Idr*>	[0..1]	IdentifierSet		206
	Unit <*Unit*>	[1..1]	Quantity		206
	Description <*Desc*>	[0..1]	Text		206
	SettlementDate <*SttlmDt*>	[1..1]	Date		206
	RegulatoryReporting <*RgltryRptg*>	[0..1]			206
	TradingSideTransactionReporting <*TradgSdTxRptg*>	[0..*]			208
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		209
	ReportingParty <*RptgPty*>	[0..1]	±		209
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			209
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		210
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		210

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			210
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		210
	ReportingParty <*RptgPty*>	[0..1]	±		210
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			211
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		211
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		211
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		211
	ClearingBroker <*ClrBrkr*>	[0..1]	±		212
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		212
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			212
	SideIndicator <*SdInd*>	[1..1]	CodeSet		213
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		213
	ClearingThresholdIndicator <*ClrThrshldInd*>	[0..1]	Indicator		213
	ClearedProductIdentification <*ClrdPdctId*>	[0..1]	Text		213
	UnderlyingProductIdentifier <*UndrlygPdctIdr*>	[0..1]	CodeSet		213
	AllocationIndicator <*AllcnInd*>	[0..1]	CodeSet		214
	CollateralisationIndicator <*CollstnInd*>	[0..1]	CodeSet		214
	ExecutionVenue <*ExctnVn*>	[0..1]	Text		214
	ExecutionTimestamp <*ExctnTmstmp*>	[0..1]	±		214
	NonStandardFlag <*NonStdFlg*>	[0..1]	Indicator		215
	LinkSwapIdentification <*LkSwpId*>	[0..1]	Text		215
	FinancialNatureOfTheCounterpartyIndicator <*FinNtrOfTheCtrPtyInd*>	[0..1]	Indicator		215
	CollateralPortfolioIndicator <*CollPrtflInd*>	[0..1]	Indicator		215
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		215
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		216
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		216
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		217
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		217
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		217
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C7, C8, C10,	217

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
				C11, C12	
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		218
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		219
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			219
	Type <*Tp*>	[1..1]			219
{Or	**Code** <*Cd*>	[1..1]	CodeSet		219
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		222
	AmountOrRate <*AmtOrRate*>	[1..1]			222
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C5	223
Or}	**Rate** <*Rate*>	[1..1]	Rate		223
	Sign <*Sgn*>	[0..1]	Indicator		223
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		223
	SupplementaryData <*SplmtryData*>	[0..*]	±	C14	224

16.3   Constraints

C1   ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2   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   IdentifierOrDescriptionRule

Identifier must be present or Description must be present

C10   ISINGuideline

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

C11   ISINPresenceRule

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

C12   OtherIdentificationPresenceRule

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

C13   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

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.

C15   TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

16.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1   TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		185
	OriginatorReference <OrgtrRef>	[1..1]	Text		185
	MatchingSystemReference <MtchgSysRef>	[1..1]			185
{Or	**MatchingSystemUniqueReference** <MtchgSysUnqRef>	[1..1]	Text		186
Or}	**RelatedReference** <RltdRef>	[1..1]	Text		186
	CommonReference <CmonRef>	[0..1]	Text		186
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		186
	OperationType <OprTp>	[0..1]	Text		186
	OperationScope <OprScp>	[0..1]	Text		186
	ProductType <PdctTp>	[0..1]	Text		186
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		186
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		187

16.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 367

16.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

16.4.1.3 MatchingSystemReference <MtchgSysRef>

Presence: [1..1]

Definition: Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

MatchingSystemReference <MtchgSysRef> contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MatchingSystemUniqueReference** <MtchgSysUnqRef>	[1..1]	Text		186
Or}	**RelatedReference** <RltdRef>	[1..1]	Text		186

16.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

16.4.1.3.2 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 374

16.4.1.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 374

16.4.1.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Describes the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 374

16.4.1.6 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 374

16.4.1.7 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

Datatype: "Max4Text" on page 374

16.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 374

16.4.1.9 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

16.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.2   TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Party(ies) on the trading side of the trade.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubmittingParty *<SubmitgPty>*	[1..1]	±		187
	TradeParty *<TradPty>*	[0..1]	±		188
	FundIdentification *<FndId>*	[0..*]			188
	FundIdentification *<FndId>*	[1..1]	±		188
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		188
	CustodianIdentification *<CtdnId>*	[0..1]	±		189

16.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.2.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.2.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	±		188
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		188
	CustodianIdentification *<CtdnId>*	[0..1]	±		189

16.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		347
	NameAndAddress *<NmAndAdr>*	[0..1]	±		348
	LegalEntityIdentifier *<LglNttyIdr>*	[0..1]	IdentifierSet		348

16.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

16.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

16.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the trade.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		189
	TradeParty <TradPty>	[0..1]	±		190
	FundIdentification <FndId>	[0..*]			190
	FundIdentification <FndId>	[1..1]	±		190
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		190
	CustodianIdentification <CtdnId>	[0..1]	±		191

16.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

16.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	±		190
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		190
	CustodianIdentification <*CtdnId*>	[0..1]	±		191

16.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		347
	NameAndAddress <*NmAndAdr*>	[0..1]	±		348
	LegalEntityIdentifier <*LglNttyIdr*>	[0..1]	IdentifierSet		348

16.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

16.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.4   AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		191
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	191
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	192

16.4.4.1 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 370

16.4.4.2 UnitCurrency <UnitCcy>

Presence: [0..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 357

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.

16.4.4.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

16.4.5   NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Specifies the conditions for a non deliverable opening or fixing confirmation.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OpeningIndicator *<OpngInd>*	[1..1]	Indicator		192
	OpeningFixingConditions *<OpngFxgConds>*	[1..1]			193
{Or	**OpeningConditions** *<OpngConds>*	[1..1]			193
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	193
	ValuationDate *<ValtnDt>*	[1..1]	Date		194
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	194
	RateSource *<RateSrc>*	[1..1]	Text		194
	Time *<Tm>*	[0..1]	Text		194
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	195
	LocationCode *<LctnCd>*	[0..1]	Text		195
Or}	**OpeningConfirmationReference** *<OpngConfRef>*	[1..1]	Text		195

16.4.5.1 OpeningIndicator <OpngInd>

Presence: [1..1]

Definition: Specifies whether the instruction is an NDF opening or fixing.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.5.2 OpeningFixingConditions <OpngFxgConds>

Presence: [1..1]

Definition: Specifies either the conditions for an NDF oepning or an NDF fixing confirmation.

OpeningFixingConditions <OpngFxgConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**OpeningConditions** *<OpngConds>*	[1..1]			193
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	193
	ValuationDate *<ValtnDt>*	[1..1]	Date		194
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	194
	RateSource *<RateSrc>*	[1..1]	Text		194
	Time *<Tm>*	[0..1]	Text		194
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	195
	LocationCode *<LctnCd>*	[0..1]	Text		195
Or}	**OpeningConfirmationReference** *<OpngConfRef>*	[1..1]	Text		195

16.4.5.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Used to provide the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	193
	ValuationDate *<ValtnDt>*	[1..1]	Date		194
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C15	194
	RateSource *<RateSrc>*	[1..1]	Text		194
	Time *<Tm>*	[0..1]	Text		194
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	195
	LocationCode *<LctnCd>*	[0..1]	Text		195

16.4.5.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

16.4.5.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 367

16.4.5.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C15 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		194
	Time <Tm>	[0..1]	Text		194
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	195
	LocationCode <LctnCd>	[0..1]	Text		195

Constraints

- **TimeCountryLocationRule**

  Time, Country and Location must be present together or not present at all.

16.4.5.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 375

16.4.5.2.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 371

16.4.5.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 360

Constraints

- **Country**

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

16.4.5.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 371

16.4.5.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

Definition: Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

Datatype: "Max35Text" on page 374

16.4.6 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliveryAgent *<DlvryAgt>*	[0..1]	±		195
	Intermediary *<Intrmy>*	[0..1]	±		196
	ReceivingAgent *<RcvgAgt>*	[1..1]	±		196
	BeneficiaryInstitution *<BnfcryInstn>*	[0..1]	±		196

16.4.6.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.6.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.6.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.6.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

16.4.7   CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		197
	Intermediary <Intrmy>	[0..1]	±		197
	ReceivingAgent <RcvgAgt>	[1..1]	±		198
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		198

16.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

16.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.8   OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

Definition: Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		199
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		199
	DealingMethod <DealgMtd>	[0..1]	CodeSet		199
	BrokerIdentification <BrkrId>	[0..1]	±		200
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		200
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	200
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		201
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		201
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		201
	ContactInformation <CtctInf>	[0..1]	±		201
	AgreementDetails <AgrmtDtls>	[0..1]			202
	AgreementCode <AgrmtCd>	[1..1]	Text		202
	Date <Dt>	[0..1]	Date		202
	Version <Vrsn>	[0..1]	Text		202
	DefinitionsYear <DefsYr>	[0..1]	Year		202
	BrokersReference <BrkrsRef>	[0..1]	Text		202

16.4.8.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.8.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 374

16.4.8.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 366

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

16.4.8.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.8.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 374

16.4.8.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

16.4.8.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 373

16.4.8.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.8.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

16.4.8.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "ContactInformation1" on page 337 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		337
	FaxNumber *<FaxNb>*	[0..1]	Text		337
	TelephoneNumber *<TelNb>*	[0..1]	Text		337
	EmailAddress *<EmailAdr>*	[0..1]	Text		337

16.4.8.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AgreementCode <*AgrmtCd*>	[1..1]	Text		202
	Date <*Dt*>	[0..1]	Date		202
	Version <*Vrsn*>	[0..1]	Text		202

16.4.8.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "Max6AlphaText" on page 375

16.4.8.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "ISODate" on page 367

16.4.8.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "Exact4NumericText" on page 371

16.4.8.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "ISOYear" on page 376

16.4.8.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 374

16.4.9   TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount *<TradgSdBuyAmt>*	[1..1]			203
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C6	203
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	204
	Identifier *<Idr>*	[0..1]	IdentifierSet		204
	Unit *<Unit>*	[1..1]	Quantity		204
	Description *<Desc>*	[0..1]	Text		204
	TradingSideSellAmount *<TradgSdSellAmt>*	[1..1]			205
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C6	205
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	205
	Identifier *<Idr>*	[0..1]	IdentifierSet		206
	Unit *<Unit>*	[1..1]	Quantity		206
	Description *<Desc>*	[0..1]	Text		206
	SettlementDate *<SttlmDt>*	[1..1]	Date		206

16.4.9.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C6	203
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	204
	Identifier *<Idr>*	[0..1]	IdentifierSet		204
	Unit *<Unit>*	[1..1]	Quantity		204
	Description *<Desc>*	[0..1]	Text		204

16.4.9.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

16.4.9.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		204
	Unit *<Unit>*	[1..1]	Quantity		204
	Description *<Desc>*	[0..1]	Text		204

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
      /Identifier Must be present
   Or    /Description Must be present
  ```

16.4.9.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

16.4.9.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

16.4.9.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

16.4.9.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following
CurrencyOrDigitalTokenAmount1Choice elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C6	205
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	205
	Identifier <*Idr*>	[0..1]	IdentifierSet		206
	Unit <*Unit*>	[1..1]	Quantity		206
	Description <*Desc*>	[0..1]	Text		206

16.4.9.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

16.4.9.2.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[0..1]	IdentifierSet		206
	Unit <*Unit*>	[1..1]	Quantity		206
	Description <*Desc*>	[0..1]	Text		206

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
      /Identifier Must be present
   Or    /Description Must be present
  ```

16.4.9.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

16.4.9.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

16.4.9.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

16.4.9.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 367

16.4.10   RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			208
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		209
	ReportingParty <RptgPty>	[0..1]	±		209
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			209
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		210
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		210
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			210
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		210
	ReportingParty <RptgPty>	[0..1]	±		210
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			211
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		211
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		211
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		211
	ClearingBroker <ClrBrkr>	[0..1]	±		212
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		212
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			212
	SideIndicator <SdInd>	[1..1]	CodeSet		213
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		213
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		213
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		213
	UnderlyingProductIdentifier <UndrlygPdctIdr>	[0..1]	CodeSet		213
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		214
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		214
	ExecutionVenue <ExctnVn>	[0..1]	Text		214
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		214
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		215
	LinkSwapIdentification <LkSwpId>	[0..1]	Text		215
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		215
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		215

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]	Text		215
	PortfolioCompressionIndicator *<PrtflCmprssnInd>*	[0..1]	Indicator		216
	CorporateSectorIndicator *<CorpSctrInd>*	[0..1]	CodeSet		216
	TradeWithNonEEACounterpartyIndicator *<TradWthNonEEACtrPtyInd>*	[0..1]	Indicator		217
	IntragroupTradeIndicator *<NtrgrpTradInd>*	[0..1]	Indicator		217
	CommercialOrTreasuryFinancingIndicator *<ComrclOrTrsrFincgInd>*	[0..1]	Indicator		217
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C7, C8, C10, C11, C12	217
	ConfirmationDateAndTimestamp *<ConfDtAndTmstmp>*	[0..1]	DateTime		218
	ClearingTimestamp *<ClrTmstmp>*	[0..1]	Time		219
	CommissionsAndFees *<ComssnsAndFees>*	[0..*]			219
	Type *<Tp>*	[1..1]			219
{Or	**Code** *<Cd>*	[1..1]	CodeSet		219
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		222
	AmountOrRate *<AmtOrRate>*	[1..1]			222
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C5	223
Or}	**Rate** *<Rate>*	[1..1]	Rate		223
	Sign *<Sgn>*	[0..1]	Indicator		223
	AdditionalReportingInformation *<AddtlRptgInf>*	[0..1]	Text		223

16.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		209
	ReportingParty <RptgPty>	[0..1]	±		209
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			209
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		210
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		210

16.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

16.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

16.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		210
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		210

16.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

16.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

16.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction *<RptgJursdctn>*	[0..1]	Text		210
	ReportingParty *<RptgPty>*	[0..1]	±		210
	CounterpartySideUniqueTransactionIdentifier *<CtrPtySdUnqTxIdr>*	[0..*]			211
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		211
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		211

16.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

16.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

16.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		211
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		211

16.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

16.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

16.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

16.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SideIndicator *<SdInd>*	[1..1]	CodeSet		213
	ClearingBrokerIdentification *<ClrBrkrId>*	[1..1]	Text		213

16.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 364

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

16.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 374

16.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 374

16.4.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 366

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

16.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 359

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

16.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 359

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

16.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 374

16.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		334
Or}	DateTime <DtTm>	[1..1]	DateTime		334

16.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

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

16.4.10.15 LinkSwapIdentification <LkSwpId>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 371

16.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

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

16.4.10.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

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

16.4.10.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 372

16.4.10.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 359

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

16.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrclOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

16.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		335
	OtherIdentification <OthrId>	[0..*]			335
	Identification <Id>	[1..1]	Text		336
	Suffix <Sfx>	[0..1]	Text		336
	Type <Tp>	[1..1]	±		336
	Description <Desc>	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

16.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 367

16.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 376

16.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type anf amout or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			219
{Or	**Code** *<Cd>*	[1..1]	CodeSet		219
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		222
	AmountOrRate *<AmtOrRate>*	[1..1]			222
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C5	223
Or}	**Rate** *<Rate>*	[1..1]	Rate		223
	Sign *<Sgn>*	[0..1]	Indicator		223

16.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		219
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		222

16.4.10.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 361

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.

CodeName	Name	Definition
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.

CodeName	Name	Definition
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.

CodeName	Name	Definition
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

16.4.10.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 374

16.4.10.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C5	223
Or}	**Rate** <*Rate*>	[1..1]	Rate		223

16.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

16.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 370

16.4.10.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 369):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

16.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 373

16.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C14 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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 fxtr.017.001.05 ForeignExchangeTradeStatusAndDetailsNotificationV05

17.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.

Usage

The notification is sent by a central settlement system to the two trading parties after it has received foreign exchange trade instructions from both.

Outline

The ForeignExchangeTradeStatusAndDetailsNotificationV05 MessageDefinition is composed of 13 MessageBuildingBlocks:

A. StatusDetails

Provides information on the status of a foreign exchange trade in the central system.

B. TradeInformation

General information related to the foreign exchange trade.

C. TradingSideIdentification

Party(ies) on the trading side of the foreign exchange trade.

D. CounterpartySideIdentification

Party(ies) on the counterparty side of the foreign exchange trade.

E. TradeAmounts

Amounts of the foreign exchange trade.

F. AgreedRate

Exchange rate as agreed by the traders.

G. NonDeliverableForwardConditions

Provides the opening and fixing information for an NDF trade.

H. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

I. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

J. GeneralInformation

Additional Information about the foreign exchange trade.

K. SplitTradeInformation

Details of the split trade.

L. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

M. 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> <FXTradStsAndDtlsNtfctn>	[1..1]		C14, C15	
	StatusDetails *<StsDtls>*	[1..1]			234
	MatchingSystemUniqueReference *<MtchgSysUnqRef>*	[1..1]	Text		235
	MatchingSystemMatchingReference *<MtchgSysMtchgRef>*	[0..1]	Text		235
	MatchingSystemMatchedSideReference *<MtchgSysMtchdSdRef>*	[0..1]	Text		235
	StatusOriginator *<StsOrgtr>*	[0..1]	Text		235
	CurrentStatus *<CurSts>*	[1..1]			236
	StatusCode *<StsCd>*	[1..1]	±		236
	SubStatusCode *<SubStsCd>*	[0..1]	Text		236
	CurrentStatusSubType *<CurStsSubTp>*	[0..1]	CodeSet		236
	CurrentStatusDateTime *<CurStsDtTm>*	[0..1]	DateTime		236
	PreviousStatus *<PrvsSts>*	[0..1]	±		236
	AllegedTrade *<AllgdTrad>*	[0..1]	Indicator		237
	PreviousStatusSubType *<PrvsStsSubTp>*	[0..1]	CodeSet		237
	TradeInformation *<TradInf>*	[1..1]			237
	TradeDate *<TradDt>*	[1..1]	Date		238
	MessageIdentification *<MsgId>*	[1..1]	Text		238
	OriginatorReference *<OrgtrRef>*	[1..1]	Text		238
	CommonReference *<CmonRef>*	[0..1]	Text		238
	AmendOrCancelReason *<AmdOrCclRsn>*	[0..1]	Text		239
	RelatedReference *<RltdRef>*	[0..1]	Text		239
	ProductType *<PdctTp>*	[0..1]	Text		239
	OperationType *<OprTp>*	[0..1]	Text		239
	OperationScope *<OprScp>*	[0..1]	Text		239
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		239
	SplitTradeIndicator *<SpltTradInd>*	[1..1]	Indicator		239
	PaymentVersusPaymentIndicator *<PmtVrssPmtInd>*	[0..1]	Indicator		240
	TradingSideIdentification *<TradgSdId>*	[1..1]			240
	SubmittingParty *<SubmitgPty>*	[1..1]	±		240

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeParty <*TradPty*>	[0..1]	±		240
	FundIdentification <*FndId*>	[0..*]			241
	FundIdentification <*FndId*>	[1..1]	±		241
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		241
	CustodianIdentification <*CtdnId*>	[0..1]	±		241
	CounterpartySideIdentification <*CtrPtySdId*>	[1..1]			242
	SubmittingParty <*SubmitgPty*>	[1..1]	±		242
	TradeParty <*TradPty*>	[0..1]	±		242
	FundIdentification <*FndId*>	[0..*]			243
	FundIdentification <*FndId*>	[1..1]	±		243
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		243
	CustodianIdentification <*CtdnId*>	[0..1]	±		243
	TradeAmounts <*TradAmts*>	[1..1]			244
	TradingSideBuyAmount <*TradgSdBuyAmt*>	[1..1]			244
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	245
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	245
	Identifier <*Idr*>	[0..1]	IdentifierSet		246
	Unit <*Unit*>	[1..1]	Quantity		246
	Description <*Desc*>	[0..1]	Text		246
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]			246
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	246
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	247
	Identifier <*Idr*>	[0..1]	IdentifierSet		247
	Unit <*Unit*>	[1..1]	Quantity		247
	Description <*Desc*>	[0..1]	Text		247
	SettlementDate <*SttlmDt*>	[1..1]	Date		248
	AgreedRate <*AgrdRate*>	[1..1]			248
	ExchangeRate <*XchgRate*>	[1..1]	Rate		248
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	248
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	248
	NonDeliverableForwardConditions <*NDFConds*>	[0..1]			249

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OpeningConditions <*OpngConds*>	[1..1]			249
	SettlementCurrency <*SttlmCcy*>	[1..1]	CodeSet	C1	250
	ValuationDate <*ValtnDt*>	[1..1]	Date		250
	SettlementRateSource <*SttlmRateSrc*>	[1..2]		C17	250
	RateSource <*RateSrc*>	[1..1]	Text		251
	Time <*Tm*>	[0..1]	Text		251
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C4	251
	LocationCode <*LctnCd*>	[0..1]	Text		251
	FixingConditions <*FxgConds*>	[0..1]			251
	TradeDate <*TradDt*>	[1..1]	Date		252
	OriginatorReference <*OrgtrRef*>	[1..1]	Text		252
	CommonReference <*CmonRef*>	[0..1]	Text		252
	RelatedReference <*RltdRef*>	[0..1]	Text		252
	TradingSideBuyAmount <*TradgSdBuyAmt*>	[1..1]	Amount	C2, C5	252
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]	Amount	C2, C5	253
	ExchangeRate <*XchgRate*>	[1..1]	Rate		253
	TradingSideSettlementInstructions <*TradgSdSttlmInstrs*>	[0..1]			253
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		254
	Intermediary <*Intrmy*>	[0..1]	±		254
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		254
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		255
	CounterpartySideSettlementInstructions <*CtrPtySdSttlmInstrs*>	[0..1]			255
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		255
	Intermediary <*Intrmy*>	[0..1]	±		256
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		256
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		256
	GeneralInformation <*GnlInf*>	[0..1]			257
	BlockIndicator <*BlckInd*>	[0..1]	Indicator		257
	RelatedTradeReference <*RltdTradRef*>	[0..1]	Text		258
	DealingMethod <*DealgMtd*>	[0..1]	CodeSet		258
	BrokerIdentification <*BrkrId*>	[0..1]	±		258

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyReference <*CtrPtyRef*>	[0..1]	Text		258
	BrokersCommission <*BrkrsComssn*>	[0..1]	Amount	C1, C6	258
	SenderToReceiverInformation <*SndrToRcvrInf*>	[0..1]	Text		259
	DealingBranchTradingSide <*DealgBrnchTradgSd*>	[0..1]	±		259
	DealingBranchCounterpartySide <*DealgBrnchCtrPtySd*>	[0..1]	±		259
	ContactInformation <*CtctInf*>	[0..1]	±		259
	AgreementDetails <*AgrmtDtls*>	[0..1]			260
	AgreementCode <*AgrmtCd*>	[1..1]	Text		260
	Date <*Dt*>	[0..1]	Date		260
	Version <*Vrsn*>	[0..1]	Text		260
	DefinitionsYear <*DefsYr*>	[0..1]	Year		260
	BrokersReference <*BrkrsRef*>	[0..1]	Text		261
	SplitTradeInformation <*SpltTradInf*>	[0..*]			261
	StatusDetails <*StsDtls*>	[0..1]			263
	MatchingSystemUniqueReference <*MtchgSysUnqRef*>	[1..1]	Text		263
	MatchingSystemMatchingReference <*MtchgSysMtchgRef*>	[0..1]	Text		263
	MatchingSystemMatchedSideReference <*MtchgSysMtchdSdRef*>	[0..1]	Text		263
	StatusOriginator <*StsOrgtr*>	[0..1]	Text		264
	CurrentStatus <*CurSts*>	[1..1]			264
	StatusCode <*StsCd*>	[1..1]	±		264
	SubStatusCode <*SubStsCd*>	[0..1]	Text		264
	CurrentStatusSubType <*CurStsSubTp*>	[0..1]	CodeSet		264
	CurrentStatusDateTime <*CurStsDtTm*>	[0..1]	DateTime		264
	PreviousStatus <*PrvsSts*>	[0..1]	±		265
	PreviousStatusSubType <*PrvsStsSubTp*>	[0..1]	CodeSet		265
	TradeAmounts <*TradAmts*>	[1..1]			265
	TradingSideBuyAmount <*TradgSdBuyAmt*>	[1..1]			266
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	266
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	267
	Identifier <*Idr*>	[0..1]	IdentifierSet		267
	Unit <*Unit*>	[1..1]	Quantity		267

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Description <*Desc*>	[0..1]	Text		267
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]			268
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	268
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	268
	Identifier <*Idr*>	[0..1]	IdentifierSet		269
	Unit <*Unit*>	[1..1]	Quantity		269
	Description <*Desc*>	[0..1]	Text		269
	SettlementDate <*SttlmDt*>	[1..1]	Date		269
	AgreedRate <*AgrdRate*>	[0..1]			269
	ExchangeRate <*XchgRate*>	[1..1]	Rate		270
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	270
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	270
	RegulatoryReporting <*RgltryRptg*>	[0..1]			270
	TradingSideTransactionReporting <*TradgSdTxRptg*>	[0..*]			273
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		274
	ReportingParty <*RptgPty*>	[0..1]	±		274
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			274
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		275
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		275
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			275
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		275
	ReportingParty <*RptgPty*>	[0..1]	±		275
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			276
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		276
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		276
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		276
	ClearingBroker <*ClrBrkr*>	[0..1]	±		277
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		277
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			277
	SideIndicator <*SdInd*>	[1..1]	CodeSet		278
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		278

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingThresholdIndicator *<ClrThrshldInd>*	[0..1]	Indicator		278
	ClearedProductIdentification *<ClrdPdctId>*	[0..1]	Text		278
	UnderlyingProductIdentifier *<UndrlygPdctIdr>*	[0..1]	CodeSet		278
	AllocationIndicator *<AllcnInd>*	[0..1]	CodeSet		279
	CollateralisationIndicator *<CollstnInd>*	[0..1]	CodeSet		279
	ExecutionVenue *<ExctnVn>*	[0..1]	Text		279
	ExecutionTimestamp *<ExctnTmstmp>*	[0..1]	±		279
	NonStandardFlag *<NonStdFlg>*	[0..1]	Indicator		280
	LinkSwapIdentification *<LkSwpId>*	[0..1]	Text		280
	FinancialNatureOfTheCounterpartyIndicator *<FinNtrOfTheCtrPtyInd>*	[0..1]	Indicator		280
	CollateralPortfolioIndicator *<CollPrtflInd>*	[0..1]	Indicator		280
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]	Text		280
	PortfolioCompressionIndicator *<PrtflCmprssnInd>*	[0..1]	Indicator		281
	CorporateSectorIndicator *<CorpSctrInd>*	[0..1]	CodeSet		281
	TradeWithNonEEACounterpartyIndicator *<TradWthNonEEACtrPtyInd>*	[0..1]	Indicator		282
	IntragroupTradeIndicator *<NtrgrpTradInd>*	[0..1]	Indicator		282
	CommercialOrTreasuryFinancingIndicator *<ComrclOrTrsrFincgInd>*	[0..1]	Indicator		282
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C7, C8, C10, C11, C12	282
	ConfirmationDateAndTimestamp *<ConfDtAndTmstmp>*	[0..1]	DateTime		283
	ClearingTimestamp *<ClrTmstmp>*	[0..1]	Time		284
	CommissionsAndFees *<ComssnsAndFees>*	[0..*]			284
	Type *<Tp>*	[1..1]			284
{Or	**Code** *<Cd>*	[1..1]	CodeSet		284
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		287
	AmountOrRate *<AmtOrRate>*	[1..1]			287
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C6	288
Or}	**Rate** *<Rate>*	[1..1]	Rate		288
	Sign *<Sgn>*	[0..1]	Indicator		288
	AdditionalReportingInformation *<AddtlRptgInf>*	[0..1]	Text		288

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C16	289

17.3   Constraints

C1   ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2   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   IdentifierOrDescriptionRule

Identifier must be present or Description must be present

C10   ISINGuideline

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

C11   ISINPresenceRule

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

C12   OtherIdentificationPresenceRule

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

C13   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14   SplitTradeFalsePresenceRule

If TradeInformation\SplitTradeIndicator is NO ('false'), the SplitTradeInformation is not allowed.

```
On Condition
    /TradeInformation/SplitTradeIndicator is equal to value 'false'
Following Must be True
    /SplitTradeInformation[*] Must be absent
```

This constraint is defined at the MessageDefinition level.

C15   SplitTradeTruePresenceRule

If TradeInformation\SplitTradeIndicator is YES ('true'), the SplitTradeInformation must be present.

```
On Condition
    /TradeInformation/SplitTradeIndicator is equal to value 'true'
Following Must be True
    /SplitTradeInformation[*] Must be present
```

This constraint is defined at the MessageDefinition level.

C16   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.

C17   TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

17.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1   StatusDetails <StsDtls>

Presence: [1..1]

Definition: Provides information on the status of a foreign exchange trade in the central system.

StatusDetails <StsDtls> contains the following **TradeData14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <*MtchgSysUnqRef*>	[1..1]	Text		235
	MatchingSystemMatchingReference <*MtchgSysMtchgRef*>	[0..1]	Text		235
	MatchingSystemMatchedSideReference <*MtchgSysMtchdSdRef*>	[0..1]	Text		235
	StatusOriginator <*StsOrgtr*>	[0..1]	Text		235
	CurrentStatus <*CurSts*>	[1..1]			236
	StatusCode <*StsCd*>	[1..1]	±		236
	SubStatusCode <*SubStsCd*>	[0..1]	Text		236
	CurrentStatusSubType <*CurStsSubTp*>	[0..1]	CodeSet		236
	CurrentStatusDateTime <*CurStsDtTm*>	[0..1]	DateTime		236
	PreviousStatus <*PrvsSts*>	[0..1]	±		236
	AllegedTrade <*AllgdTrad*>	[0..1]	Indicator		237
	PreviousStatusSubType <*PrvsStsSubTp*>	[0..1]	CodeSet		237

17.4.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

17.4.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 374

17.4.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 374

17.4.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: "Max35Text" on page 374

17.4.1.5 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of the trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatusCode *<StsCd>*	[1..1]	±		236
	SubStatusCode *<SubStsCd>*	[0..1]	Text		236

17.4.1.5.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		354
Or}	Proprietary *<Prtry>*	[1..1]	Text		354

17.4.1.5.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "Exact4AlphaNumericText" on page 371

17.4.1.6 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information about the current status of the trade.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.1.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: "ISODateTime" on page 367

17.4.1.8 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of the trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 354 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		355
Or}	Proprietary *<Prtry>*	[1..1]	Text		355

17.4.1.9 AllegedTrade <AllgdTrad>

Presence: [0..1]

Definition: Specifies whether a trade is alleged or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.1.10 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.2   TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the foreign exchange trade.

TradeInformation **<TradInf>** contains the following **TradeAgreement12** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeDate *<TradDt>*	[1..1]	Date		238
	MessageIdentification *<MsgId>*	[1..1]	Text		238
	OriginatorReference *<OrgtrRef>*	[1..1]	Text		238
	CommonReference *<CmonRef>*	[0..1]	Text		238
	AmendOrCancelReason *<AmdOrCclRsn>*	[0..1]	Text		239
	RelatedReference *<RltdRef>*	[0..1]	Text		239
	ProductType *<PdctTp>*	[0..1]	Text		239
	OperationType *<OprTp>*	[0..1]	Text		239
	OperationScope *<OprScp>*	[0..1]	Text		239
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		239
	SplitTradeIndicator *<SpltTradInd>*	[1..1]	Indicator		239
	PaymentVersusPaymentIndicator *<PmtVrssPmtInd>*	[0..1]	Indicator		240

17.4.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed on the trade.

Datatype: "ISODate" on page 367

17.4.2.2 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

17.4.2.3 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 374

17.4.2.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 374

17.4.2.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Specifies the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 374

17.4.2.6 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 374

17.4.2.7 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 374

17.4.2.8 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 374

17.4.2.9 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example, agent (AGNT).

Datatype: "Max4Text" on page 374

17.4.2.10 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

17.4.2.11 SplitTradeIndicator <SpltTradInd>

Presence: [1..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.2.12 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.3 TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Party(ies) on the trading side of the foreign exchange trade.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		240
	TradeParty <TradPty>	[0..1]	±		240
	FundIdentification <FndId>	[0..*]			241
	FundIdentification <FndId>	[1..1]	±		241
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		241
	CustodianIdentification <CtdnId>	[0..1]	±		241

17.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		241
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		241
	CustodianIdentification <CtdnId>	[0..1]	±		241

17.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		347
	NameAndAddress <NmAndAdr>	[0..1]	±		348
	LegalEntityIdentifier <LglNttyIdr>	[0..1]	IdentifierSet		348

17.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

17.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

17.4.4   CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the foreign exchange trade.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SubmittingParty *<SubmitgPty>*	[1..1]	±		242
	TradeParty *<TradPty>*	[0..1]	±		242
	FundIdentification *<FndId>*	[0..*]			243
	FundIdentification *<FndId>*	[1..1]	±		243
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		243
	CustodianIdentification *<CtdnId>*	[0..1]	±		243

17.4.4.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

17.4.4.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

17.4.4.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	±		243
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		243
	CustodianIdentification <*CtdnId*>	[0..1]	±		243

17.4.4.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 347 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		347
	NameAndAddress <*NmAndAdr*>	[0..1]	±		348
	LegalEntityIdentifier <*LglNttyIdr*>	[0..1]	IdentifierSet		348

17.4.4.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 374

17.4.4.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

17.4.5 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <*TradgSdBuyAmt*>	[1..1]			244
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	245
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	245
	Identifier <*Idr*>	[0..1]	IdentifierSet		246
	Unit <*Unit*>	[1..1]	Quantity		246
	Description <*Desc*>	[0..1]	Text		246
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]			246
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	246
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	247
	Identifier <*Idr*>	[0..1]	IdentifierSet		247
	Unit <*Unit*>	[1..1]	Quantity		247
	Description <*Desc*>	[0..1]	Text		247
	SettlementDate <*SttlmDt*>	[1..1]	Date		248

17.4.5.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following
CurrencyOrDigitalTokenAmount1Choice elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	245
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	245
	Identifier *<Idr>*	[0..1]	IdentifierSet		246
	Unit *<Unit>*	[1..1]	Quantity		246
	Description *<Desc>*	[0..1]	Text		246

17.4.5.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

17.4.5.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		246
	Unit *<Unit>*	[1..1]	Quantity		246
	Description *<Desc>*	[0..1]	Text		246

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
      /Identifier Must be present
  Or    /Description Must be present
  ```

17.4.5.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

17.4.5.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

17.4.5.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

17.4.5.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	246
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	247
	Identifier *<Idr>*	[0..1]	IdentifierSet		247
	Unit *<Unit>*	[1..1]	Quantity		247
	Description *<Desc>*	[0..1]	Text		247

17.4.5.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

17.4.5.2.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		247
	Unit *<Unit>*	[1..1]	Quantity		247
	Description *<Desc>*	[0..1]	Text		247

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

```
Following Must be True
    /Identifier Must be present
 Or    /Description Must be present
```

17.4.5.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

17.4.5.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

17.4.5.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

17.4.5.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 367

17.4.6   AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		248
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	248
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	248

17.4.6.1 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 370

17.4.6.2 UnitCurrency <UnitCcy>

Presence: [0..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 357

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.

17.4.6.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

17.4.7　NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Provides the opening and fixing information for an NDF trade.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OpeningConditions *<OpngConds>*	[1..1]			249
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	250
	ValuationDate *<ValtnDt>*	[1..1]	Date		250
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C17	250
	RateSource *<RateSrc>*	[1..1]	Text		251
	Time *<Tm>*	[0..1]	Text		251
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	251
	LocationCode *<LctnCd>*	[0..1]	Text		251
	FixingConditions *<FxgConds>*	[0..1]			251
	TradeDate *<TradDt>*	[1..1]	Date		252
	OriginatorReference *<OrgtrRef>*	[1..1]	Text		252
	CommonReference *<CmonRef>*	[0..1]	Text		252
	RelatedReference *<RltdRef>*	[0..1]	Text		252
	TradingSideBuyAmount *<TradgSdBuyAmt>*	[1..1]	Amount	C2, C5	252
	TradingSideSellAmount *<TradgSdSellAmt>*	[1..1]	Amount	C2, C5	253
	ExchangeRate *<XchgRate>*	[1..1]	Rate		253

17.4.7.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Provides the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementCurrency *<SttlmCcy>*	[1..1]	CodeSet	C1	250
	ValuationDate *<ValtnDt>*	[1..1]	Date		250
	SettlementRateSource *<SttlmRateSrc>*	[1..2]		C17	250
	RateSource *<RateSrc>*	[1..1]	Text		251
	Time *<Tm>*	[0..1]	Text		251
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C4	251
	LocationCode *<LctnCd>*	[0..1]	Text		251

17.4.7.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

17.4.7.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 367

17.4.7.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C17 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RateSource <*RateSrc*>	[1..1]	Text		251
	Time <*Tm*>	[0..1]	Text		251
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C4	251
	LocationCode <*LctnCd*>	[0..1]	Text		251

Constraints

- **TimeCountryLocationRule**

  Time, Country and Location must be present together or not present at all.

17.4.7.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 375

17.4.7.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 371

17.4.7.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 360

Constraints

- **Country**

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

17.4.7.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 371

17.4.7.2 FixingConditions <FxgConds>

Presence: [0..1]

Definition: Provides the additional information for an NDF as supplied on a fixing instruction.

FixingConditions <FxgConds> contains the following **FixingConditions1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate *<TradDt>*	[1..1]	Date		252
	OriginatorReference *<OrgtrRef>*	[1..1]	Text		252
	CommonReference *<CmonRef>*	[0..1]	Text		252
	RelatedReference *<RltdRef>*	[0..1]	Text		252
	TradingSideBuyAmount *<TradgSdBuyAmt>*	[1..1]	Amount	C2, C5	252
	TradingSideSellAmount *<TradgSdSellAmt>*	[1..1]	Amount	C2, C5	253
	ExchangeRate *<XchgRate>*	[1..1]	Rate		253

17.4.7.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: The date on which the trade was executed.

Datatype: "ISODate" on page 367

17.4.7.2.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 374

17.4.7.2.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 374

17.4.7.2.4 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 374

17.4.7.2.5 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

17.4.7.2.6 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

17.4.7.2.7 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 370

17.4.8 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following
SettlementParties120 elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		254
	Intermediary <*Intrmy*>	[0..1]	±		254
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		254
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		255

17.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

17.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

17.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

17.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

17.4.9 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <*DlvryAgt*>	[0..1]	±		255
	Intermediary <*Intrmy*>	[0..1]	±		256
	ReceivingAgent <*RcvgAgt*>	[1..1]	±		256
	BeneficiaryInstitution <*BnfcryInstn*>	[0..1]	±		256

17.4.9.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.9.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.9.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.9.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.10 GeneralInformation <GnlInf>

Presence: [0..1]

Definition: Additional Information about the foreign exchange trade.

GeneralInformation <GnlInf> contains the following **GeneralInformation8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		257
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		258
	DealingMethod <DealgMtd>	[0..1]	CodeSet		258
	BrokerIdentification <BrkrId>	[0..1]	±		258
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		258
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	258
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		259
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		259
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		259
	ContactInformation <CtctInf>	[0..1]	±		259
	AgreementDetails <AgrmtDtls>	[0..1]			260
	AgreementCode <AgrmtCd>	[1..1]	Text		260
	Date <Dt>	[0..1]	Date		260
	Version <Vrsn>	[0..1]	Text		260
	DefinitionsYear <DefsYr>	[0..1]	Year		260
	BrokersReference <BrkrsRef>	[0..1]	Text		261

17.4.10.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.10.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 374

17.4.10.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 366

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

17.4.10.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

17.4.10.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 374

17.4.10.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

17.4.10.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 373

17.4.10.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

17.4.10.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		343
Or	AnyBIC *<AnyBIC>*	[1..1]	±		344
Or}	PartyIdentification *<PtyId>*	[1..1]	±	C13	344

17.4.10.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "ContactInformation1" on page 337 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		337
	FaxNumber *<FaxNb>*	[0..1]	Text		337
	TelephoneNumber *<TelNb>*	[0..1]	Text		337
	EmailAddress *<EmailAdr>*	[0..1]	Text		337

17.4.10.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AgreementCode *<AgrmtCd>*	[1..1]	Text		260
	Date *<Dt>*	[0..1]	Date		260
	Version *<Vrsn>*	[0..1]	Text		260

17.4.10.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "Max6AlphaText" on page 375

17.4.10.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "ISODate" on page 367

17.4.10.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "Exact4NumericText" on page 371

17.4.10.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "ISOYear" on page 376

17.4.10.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 374

17.4.11   SplitTradeInformation <SpltTradInf>

Presence: [0..*]

Definition: Details of the split trade.

SplitTradeInformation <SpltTradInf> contains the following **SplitTradeDetails4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StatusDetails <*StsDtls*>	[0..1]			263
	MatchingSystemUniqueReference <*MtchgSysUnqRef*>	[1..1]	Text		263
	MatchingSystemMatchingReference <*MtchgSysMtchgRef*>	[0..1]	Text		263
	MatchingSystemMatchedSideReference <*MtchgSysMtchdSdRef*>	[0..1]	Text		263
	StatusOriginator <*StsOrgtr*>	[0..1]	Text		264
	CurrentStatus <*CurSts*>	[1..1]			264
	StatusCode <*StsCd*>	[1..1]	±		264
	SubStatusCode <*SubStsCd*>	[0..1]	Text		264
	CurrentStatusSubType <*CurStsSubTp*>	[0..1]	CodeSet		264
	CurrentStatusDateTime <*CurStsDtTm*>	[0..1]	DateTime		264
	PreviousStatus <*PrvsSts*>	[0..1]	±		265
	PreviousStatusSubType <*PrvsStsSubTp*>	[0..1]	CodeSet		265
	TradeAmounts <*TradAmts*>	[1..1]			265
	TradingSideBuyAmount <*TradgSdBuyAmt*>	[1..1]			266
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	266
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	267
	Identifier <*Idr*>	[0..1]	IdentifierSet		267
	Unit <*Unit*>	[1..1]	Quantity		267
	Description <*Desc*>	[0..1]	Text		267
	TradingSideSellAmount <*TradgSdSellAmt*>	[1..1]			268
{Or	**Amount** <*Amt*>	[1..1]	Amount	C2, C5	268
Or}	**DigitalTokenAmount** <*DgtlTknAmt*>	[1..1]		C9	268
	Identifier <*Idr*>	[0..1]	IdentifierSet		269
	Unit <*Unit*>	[1..1]	Quantity		269
	Description <*Desc*>	[0..1]	Text		269
	SettlementDate <*SttlmDt*>	[1..1]	Date		269
	AgreedRate <*AgrdRate*>	[0..1]			269
	ExchangeRate <*XchgRate*>	[1..1]	Rate		270
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	270

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	270

17.4.11.1 StatusDetails <StsDtls>

Presence: [0..1]

Definition: Provides information on the status of a foreign exchange trade in the system.

StatusDetails <StsDtls> contains the following **TradeData16** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference *<MtchgSysUnqRef>*	[1..1]	Text		263
	MatchingSystemMatchingReference *<MtchgSysMtchgRef>*	[0..1]	Text		263
	MatchingSystemMatchedSideReference *<MtchgSysMtchdSdRef>*	[0..1]	Text		263
	StatusOriginator *<StsOrgtr>*	[0..1]	Text		264
	CurrentStatus *<CurSts>*	[1..1]			264
	StatusCode *<StsCd>*	[1..1]	±		264
	SubStatusCode *<SubStsCd>*	[0..1]	Text		264
	CurrentStatusSubType *<CurStsSubTp>*	[0..1]	CodeSet		264
	CurrentStatusDateTime *<CurStsDtTm>*	[0..1]	DateTime		264
	PreviousStatus *<PrvsSts>*	[0..1]	±		265
	PreviousStatusSubType *<PrvsStsSubTp>*	[0..1]	CodeSet		265

17.4.11.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

17.4.11.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 374

17.4.11.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 374

17.4.11.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: "Max35Text" on page 374

17.4.11.1.5 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatusCode *<StsCd>*	[1..1]	±		264
	SubStatusCode *<SubStsCd>*	[0..1]	Text		264

17.4.11.1.5.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		354
Or}	Proprietary *<Prtry>*	[1..1]	Text		354

17.4.11.1.5.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "Exact4AlphaNumericText" on page 371

17.4.11.1.6 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information on the current status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.11.1.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: "ISODateTime" on page 367

17.4.11.1.8 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 354 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		355
Or}	Proprietary *<Prtry>*	[1..1]	Text		355

17.4.11.1.9 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.11.2 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			266
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	266
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	267
	Identifier <Idr>	[0..1]	IdentifierSet		267
	Unit <Unit>	[1..1]	Quantity		267
	Description <Desc>	[0..1]	Text		267
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			268
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	268
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	268
	Identifier <Idr>	[0..1]	IdentifierSet		269
	Unit <Unit>	[1..1]	Quantity		269
	Description <Desc>	[0..1]	Text		269
	SettlementDate <SttlmDt>	[1..1]	Date		269

17.4.11.2.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Amount** <Amt>	[1..1]	Amount	C2, C5	266
Or}	**DigitalTokenAmount** <DgtlTknAmt>	[1..1]		C9	267
	Identifier <Idr>	[0..1]	IdentifierSet		267
	Unit <Unit>	[1..1]	Quantity		267
	Description <Desc>	[0..1]	Text		267

17.4.11.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

17.4.11.2.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		267
	Unit *<Unit>*	[1..1]	Quantity		267
	Description *<Desc>*	[0..1]	Text		267

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present

```
Following Must be True
    /Identifier Must be present
 Or    /Description Must be present
```

17.4.11.2.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

17.4.11.2.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

17.4.11.2.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

17.4.11.2.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C2, C5	268
Or}	**DigitalTokenAmount** *<DgtlTknAmt>*	[1..1]		C9	268
	Identifier *<Idr>*	[0..1]	IdentifierSet		269
	Unit *<Unit>*	[1..1]	Quantity		269
	Description *<Desc>*	[0..1]	Text		269

17.4.11.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

17.4.11.2.2.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount **<DgtlTknAmt>** contains the following **DigitalTokenAmount1** elements

Or	MessageElement**<XML Tag>**	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[0..1]	IdentifierSet		269
	Unit *<Unit>*	[1..1]	Quantity		269
	Description *<Desc>*	[0..1]	Text		269

Constraints

- **IdentifierOrDescriptionRule**

  Identifier must be present or Description must be present

  ```
  Following Must be True
      /Identifier Must be present
   Or   /Description Must be present
  ```

17.4.11.2.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 368

17.4.11.2.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 370

17.4.11.2.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 373

17.4.11.2.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 367

17.4.11.3 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate **<AgrdRate>** contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		270
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	270
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	270

17.4.11.3.1 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 370

17.4.11.3.2 UnitCurrency <UnitCcy>

Presence: [0..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 357

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.

17.4.11.3.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

17.4.12 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			273
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		274
	ReportingParty <RptgPty>	[0..1]	±		274
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			274
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		275
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		275
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			275
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		275
	ReportingParty <RptgPty>	[0..1]	±		275
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			276
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		276
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		276
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		276
	ClearingBroker <ClrBrkr>	[0..1]	±		277
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		277
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			277
	SideIndicator <SdInd>	[1..1]	CodeSet		278
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		278
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		278
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		278
	UnderlyingProductIdentifier <UndrlygPdctIdr>	[0..1]	CodeSet		278
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		279
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		279
	ExecutionVenue <ExctnVn>	[0..1]	Text		279
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		279
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		280
	LinkSwapIdentification <LkSwpId>	[0..1]	Text		280
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		280
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		280

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		280
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		281
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		281
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		282
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		282
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		282
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C7, C8, C10, C11, C12	282
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		283
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		284
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			284
	Type <*Tp*>	[1..1]			284
{Or	**Code** <*Cd*>	[1..1]	CodeSet		284
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		287
	AmountOrRate <*AmtOrRate*>	[1..1]			287
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C6	288
Or}	**Rate** <*Rate*>	[1..1]	Rate		288
	Sign <*Sgn*>	[0..1]	Indicator		288
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		288

17.4.12.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		274
	ReportingParty <RptgPty>	[0..1]	±		274
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			274
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		275
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		275

17.4.12.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

17.4.12.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.12.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following
UniqueTransactionIdentifier2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		275
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		275

17.4.12.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

17.4.12.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

17.4.12.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction *<RptgJursdctn>*	[0..1]	Text		275
	ReportingParty *<RptgPty>*	[0..1]	±		275
	CounterpartySideUniqueTransactionIdentifier *<CtrPtySdUnqTxIdr>*	[0..*]			276
	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	Text		276
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..*]	Text		276

17.4.12.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

17.4.12.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see <u>"PartyIdentification242Choice"</u> <u>on page 343</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.12.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		276
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		276

17.4.12.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: <u>"Max52Text" on page 374</u>

17.4.12.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: <u>"Max52Text" on page 374</u>

17.4.12.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.12.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.12.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

17.4.12.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		278
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		278

17.4.12.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 364

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

17.4.12.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 374

17.4.12.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 374

17.4.12.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 366

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

17.4.12.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 359

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

17.4.12.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 359

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

17.4.12.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 374

17.4.12.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		334
Or}	DateTime <DtTm>	[1..1]	DateTime		334

17.4.12.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.15 LinkSwapIdentification <LkSwpId>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 371

17.4.12.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 372

17.4.12.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 359

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

17.4.12.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.23 CommercialOrTreasuryFinancingIndicator <ComrclOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

17.4.12.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		335
	OtherIdentification <OthrId>	[0..*]			335
	Identification <Id>	[1..1]	Text		336
	Suffix <Sfx>	[0..1]	Text		336
	Type <Tp>	[1..1]	±		336
	Description <Desc>	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

17.4.12.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 367

17.4.12.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 376

17.4.12.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type anf amout or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			284
{Or	**Code** *<Cd>*	[1..1]	CodeSet		284
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		287
	AmountOrRate *<AmtOrRate>*	[1..1]			287
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C6	288
Or}	**Rate** *<Rate>*	[1..1]	Rate		288
	Sign *<Sgn>*	[0..1]	Indicator		288

17.4.12.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		284
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		287

17.4.12.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 361

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.

CodeName	Name	Definition
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.

CodeName	Name	Definition
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.

CodeName	Name	Definition
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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. |
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

17.4.12.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 374

17.4.12.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C6	288
Or}	**Rate** *<Rate>*	[1..1]	Rate		288

17.4.12.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

17.4.12.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 370

17.4.12.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 369):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

17.4.12.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 373

17.4.13 SupplementaryData \<SplmtryData\>

Presence: [0..*]

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

Impacted by: C16 "SupplementaryDataRule"

SupplementaryData \<SplmtryData\> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*\<XML Tag\>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *\<PlcAndNm\>*	[0..1]	Text		338
	Envelope *\<Envlp\>*	[1..1]	(External Schema)		338

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   fxtr.030.001.05 ForeignExchangeTradeBulkStatusNotificationV05

18.1   MessageDefinition Functionality

Scope

The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.

Outline

The ForeignExchangeTradeBulkStatusNotificationV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. StatusDetails

Information on the status of the trade in the central system.

B. TradeData

Identifies one or more trades for which the status notification is sent.

C. MessagePagination

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

D. 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> <FXTradBlkStsNtfctn>	[1..1]		C12	
	StatusDetails *<StsDtls>*	[1..1]			294
	MessageIdentification *<MsgId>*	[1..1]	Text		295
	StatusOriginator *<StsOrgtr>*	[0..1]	Text		295
	CurrentStatus *<CurSts>*	[1..1]			295
	StatusCode *<StsCd>*	[1..1]	±		295
	SubStatusCode *<SubStsCd>*	[0..1]	Text		296
	CurrentStatusSubType *<CurStsSubTp>*	[0..1]	CodeSet		296
	CurrentStatusDateTime *<CurStsDtTm>*	[1..1]	DateTime		296
	PreviousStatus *<PrvsSts>*	[0..1]	±		296
	PreviousStatusSubType *<PrvsStsSubTp>*	[0..1]	CodeSet		296
	ProductType *<PdctTp>*	[0..1]	Text		297
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		297
	LinkedReportIdentification *<LkdRptId>*	[0..1]	Text		297
	TradeData *<TradData>*	[1..*]		C9	297
	OriginatorReference *<OrgtrRef>*	[0..1]	Text		300
	MatchingSystemUniqueReference *<MtchgSysUnqRef>*	[1..1]	Text		300
	MatchingSystemMatchingReference *<MtchgSysMtchgRef>*	[0..1]	Text		300
	MatchingSystemMatchedSideReference *<MtchgSysMtchdSdRef>*	[0..1]	Text		300
	CurrentSettlementDate *<CurSttlmDt>*	[0..1]	Date		300
	NewSettlementDate *<NewSttlmDt>*	[0..1]	Date		300
	CurrentStatusDateTime *<CurStsDtTm>*	[0..1]	DateTime		300
	ProductType *<PdctTp>*	[0..1]	Text		301
	SettlementSessionIdentifier *<SttlmSsnIdr>*	[0..1]	Text		301
	RegulatoryReporting *<RgltryRptg>*	[0..1]			301
	TradingSideTransactionReporting *<TradgSdTxRptg>*	[0..*]			303
	ReportingJurisdiction *<RptgJursdctn>*	[0..1]	Text		304
	ReportingParty *<RptgPty>*	[0..1]	±		304
	TradingSideUniqueTransactionIdentifier *<TradgSdUnqTxIdr>*	[0..*]			304

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		304
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		304
	CounterpartySideTransactionReporting <*CtrPtySdTxRptg*>	[0..*]			305
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		305
	ReportingParty <*RptgPty*>	[0..1]	±		305
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			305
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		306
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		306
	CentralCounterpartyClearingHouse <*CntrlCtrPtyClrHs*>	[0..1]	±		306
	ClearingBroker <*ClrBrkr*>	[0..1]	±		306
	ClearingExceptionParty <*ClrXcptnPty*>	[0..1]	±		307
	ClearingBrokerIdentification <*ClrBrkrId*>	[0..1]			307
	SideIndicator <*SdInd*>	[1..1]	CodeSet		307
	ClearingBrokerIdentification <*ClrBrkrId*>	[1..1]	Text		308
	ClearingThresholdIndicator <*ClrThrshldInd*>	[0..1]	Indicator		308
	ClearedProductIdentification <*ClrdPdctId*>	[0..1]	Text		308
	UnderlyingProductIdentifier <*UndrlygPdctIdr*>	[0..1]	CodeSet		308
	AllocationIndicator <*AllcnInd*>	[0..1]	CodeSet		308
	CollateralisationIndicator <*CollstnInd*>	[0..1]	CodeSet		309
	ExecutionVenue <*ExctnVn*>	[0..1]	Text		309
	ExecutionTimestamp <*ExctnTmstmp*>	[0..1]	±		309
	NonStandardFlag <*NonStdFlg*>	[0..1]	Indicator		309
	LinkSwapIdentification <*LkSwpId*>	[0..1]	Text		310
	FinancialNatureOfTheCounterpartyIndicator <*FinNtrOfTheCtrPtyInd*>	[0..1]	Indicator		310
	CollateralPortfolioIndicator <*CollPrtflInd*>	[0..1]	Indicator		310
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		310
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		310
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		310
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		311
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		311

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CommercialOrTreasuryFinancingIndicator *<ComrclOrTrsrFincgInd>*	[0..1]	Indicator		312
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C5, C6, C7, C8, C10	312
	ConfirmationDateAndTimestamp *<ConfDtAndTmstmp>*	[0..1]	DateTime		313
	ClearingTimestamp *<ClrTmstmp>*	[0..1]	Time		313
	CommissionsAndFees *<ComssnsAndFees>*	[0..*]			313
	Type *<Tp>*	[1..1]			313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		314
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		317
	AmountOrRate *<AmtOrRate>*	[1..1]			317
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C4	317
Or}	**Rate** *<Rate>*	[1..1]	Rate		317
	Sign *<Sgn>*	[0..1]	Indicator		317
	AdditionalReportingInformation *<AddtlRptgInf>*	[0..1]	Text		318
	MessagePagination *<MsgPgntn>*	[0..1]	±		318
	SupplementaryData *<SplmtryData>*	[0..*]	±	C13	318

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   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   Country

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

C4   CurrencyAmount

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

Note: The decimal separator is a dot.

C5 **DescriptionPresenceRule**

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

C6 **DescriptionUsageRule**

Description must be used alone as the last resort.

C7 **ISINGuideline**

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

C8 **ISINPresenceRule**

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

C9 **NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

C10 **OtherIdentificationPresenceRule**

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

C11 **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

C12 **SettlementSessionIdentifierRule**

SettlementSessionIdentifier must only be present in StatusDetails if all of the trades within the bulk status report have been generated from a single settlement session.

This constraint is defined at the MessageDefinition level.

C13 **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.

18.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1   StatusDetails <StsDtls>

Presence: [1..1]

Definition: Information on the status of the trade in the central system.

StatusDetails <StsDtls> contains the following **TradeData12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		295
	StatusOriginator <StsOrgtr>	[0..1]	Text		295
	CurrentStatus <CurSts>	[1..1]			295
	StatusCode <StsCd>	[1..1]	±		295
	SubStatusCode <SubStsCd>	[0..1]	Text		296
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		296
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		296
	PreviousStatus <PrvsSts>	[0..1]	±		296
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		296
	ProductType <PdctTp>	[0..1]	Text		297
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		297
	LinkedReportIdentification <LkdRptId>	[0..1]	Text		297

18.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 374

18.4.1.2 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the foreign exchange trade.

Datatype: "Max35Text" on page 374

18.4.1.3 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of the trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		295
	SubStatusCode <SubStsCd>	[0..1]	Text		296

18.4.1.3.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 353 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		354
Or}	Proprietary *<Prtry>*	[1..1]	Text		354

18.4.1.3.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "Exact4AlphaNumericText" on page 371

18.4.1.4 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information about the current status of the trade.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.5 CurrentStatusDateTime <CurStsDtTm>

Presence: [1..1]

Definition: Specifies the date and time at which the current status was assigned to all the trades, unless overwritten by a date and time assigned to an individual trade.

Datatype: "ISODateTime" on page 367

18.4.1.6 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 354 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		355
Or}	Proprietary *<Prtry>*	[1..1]	Text		355

18.4.1.7 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 365

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported, unless overwritten by a product type assigned to an individual trade.

Datatype: "Max35Text" on page 374

18.4.1.9 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

18.4.1.10 LinkedReportIdentification <LkdRptId>

Presence: [0..1]

Definition: The identification that links the quoted trades with a submitted Report issued by a central system.

Datatype: "Max35Text" on page 374

18.4.2　　　TradeData <TradData>

Presence: [1..*]

Definition: Identifies one or more trades for which the status notification is sent.

Impacted by: C9 "NewSettlementDateRule"

TradeData <TradData> contains the following **TradeData40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginatorReference <OrgtrRef>	[0..1]	Text		300
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		300
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		300
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		300
	CurrentSettlementDate <CurSttlmDt>	[0..1]	Date		300
	NewSettlementDate <NewSttlmDt>	[0..1]	Date		300
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		300
	ProductType <PdctTp>	[0..1]	Text		301
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		301
	RegulatoryReporting <RgltryRptg>	[0..1]			301
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			303
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		304
	ReportingParty <RptgPty>	[0..1]	±		304
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			304
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		304
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		304
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			305
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		305
	ReportingParty <RptgPty>	[0..1]	±		305
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			305
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		306
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		306
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		306
	ClearingBroker <ClrBrkr>	[0..1]	±		306
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		307
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			307
	SideIndicator <SdInd>	[1..1]	CodeSet		307
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		308

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingThresholdIndicator *<ClrThrshldInd>*	[0..1]	Indicator		308
	ClearedProductIdentification *<ClrdPdctId>*	[0..1]	Text		308
	UnderlyingProductIdentifier *<UndrlygPdctIdr>*	[0..1]	CodeSet		308
	AllocationIndicator *<AllcnInd>*	[0..1]	CodeSet		308
	CollateralisationIndicator *<CollstnInd>*	[0..1]	CodeSet		309
	ExecutionVenue *<ExctnVn>*	[0..1]	Text		309
	ExecutionTimestamp *<ExctnTmstmp>*	[0..1]	±		309
	NonStandardFlag *<NonStdFlg>*	[0..1]	Indicator		309
	LinkSwapIdentification *<LkSwpId>*	[0..1]	Text		310
	FinancialNatureOfTheCounterpartyIndicator *<FinNtrOfTheCtrPtyInd>*	[0..1]	Indicator		310
	CollateralPortfolioIndicator *<CollPrtflInd>*	[0..1]	Indicator		310
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]	Text		310
	PortfolioCompressionIndicator *<PrtflCmprssnInd>*	[0..1]	Indicator		310
	CorporateSectorIndicator *<CorpSctrInd>*	[0..1]	CodeSet		310
	TradeWithNonEEACounterpartyIndicator *<TradWthNonEEACtrPtyInd>*	[0..1]	Indicator		311
	IntragroupTradeIndicator *<NtrgrpTradInd>*	[0..1]	Indicator		311
	CommercialOrTreasuryFinancingIndicator *<ComrclOrTrsrFincgInd>*	[0..1]	Indicator		312
	FinancialInstrumentIdentification *<FinInstrmId>*	[0..1]	±	C5, C6, C7, C8, C10	312
	ConfirmationDateAndTimestamp *<ConfDtAndTmstmp>*	[0..1]	DateTime		313
	ClearingTimestamp *<ClrTmstmp>*	[0..1]	Time		313
	CommissionsAndFees *<ComssnsAndFees>*	[0..*]			313
	Type *<Tp>*	[1..1]			313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		314
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		317
	AmountOrRate *<AmtOrRate>*	[1..1]			317
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C4	317
Or}	**Rate** *<Rate>*	[1..1]	Rate		317
	Sign *<Sgn>*	[0..1]	Indicator		317
	AdditionalReportingInformation *<AddtlRptgInf>*	[0..1]	Text		318

Constraints

- **NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

18.4.2.1 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 374

18.4.2.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 374

18.4.2.3 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 374

18.4.2.4 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 374

18.4.2.5 CurrentSettlementDate <CurSttlmDt>

Presence: [0..1]

Definition: The current settlement date of the notification.

Datatype: "ISODate" on page 367

18.4.2.6 NewSettlementDate <NewSttlmDt>

Presence: [0..1]

Definition: Settlement date has been amended.

Datatype: "ISODate" on page 367

18.4.2.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned to the individual trade.

Datatype: "ISODateTime" on page 367

18.4.2.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Product type of the individual trade.

Datatype: "Max35Text" on page 374

18.4.2.9 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: Indicate the requested settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 371

18.4.2.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			303
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		304
	ReportingParty <RptgPty>	[0..1]	±		304
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			304
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		304
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		304
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			305
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		305
	ReportingParty <RptgPty>	[0..1]	±		305
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			305
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		306
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		306
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		306
	ClearingBroker <ClrBrkr>	[0..1]	±		306
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		307
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			307
	SideIndicator <SdInd>	[1..1]	CodeSet		307
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		308
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		308
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		308
	UnderlyingProductIdentifier <UndrlygPdctIdr>	[0..1]	CodeSet		308
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		308
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		309
	ExecutionVenue <ExctnVn>	[0..1]	Text		309
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		309
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		309
	LinkSwapIdentification <LkSwpId>	[0..1]	Text		310
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		310
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		310

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]	Text		310
	PortfolioCompressionIndicator <*PrtflCmprssnInd*>	[0..1]	Indicator		310
	CorporateSectorIndicator <*CorpSctrInd*>	[0..1]	CodeSet		310
	TradeWithNonEEACounterpartyIndicator <*TradWthNonEEACtrPtyInd*>	[0..1]	Indicator		311
	IntragroupTradeIndicator <*NtrgrpTradInd*>	[0..1]	Indicator		311
	CommercialOrTreasuryFinancingIndicator <*ComrclOrTrsrFincgInd*>	[0..1]	Indicator		312
	FinancialInstrumentIdentification <*FinInstrmId*>	[0..1]	±	C5, C6, C7, C8, C10	312
	ConfirmationDateAndTimestamp <*ConfDtAndTmstmp*>	[0..1]	DateTime		313
	ClearingTimestamp <*ClrTmstmp*>	[0..1]	Time		313
	CommissionsAndFees <*ComssnsAndFees*>	[0..*]			313
	Type <*Tp*>	[1..1]			313
{Or	**Code** <*Cd*>	[1..1]	CodeSet		314
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		317
	AmountOrRate <*AmtOrRate*>	[1..1]			317
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C4	317
Or}	**Rate** <*Rate*>	[1..1]	Rate		317
	Sign <*Sgn*>	[0..1]	Indicator		317
	AdditionalReportingInformation <*AddtlRptgInf*>	[0..1]	Text		318

18.4.2.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		304
	ReportingParty <*RptgPty*>	[0..1]	±		304
	TradingSideUniqueTransactionIdentifier <*TradgSdUnqTxIdr*>	[0..*]			304
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		304
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		304

18.4.2.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

18.4.2.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

18.4.2.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		304
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		304

18.4.2.10.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

18.4.2.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

18.4.2.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <*RptgJursdctn*>	[0..1]	Text		305
	ReportingParty <*RptgPty*>	[0..1]	±		305
	CounterpartySideUniqueTransactionIdentifier <*CtrPtySdUnqTxIdr*>	[0..*]			305
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		306
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		306

18.4.2.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 374

18.4.2.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

18.4.2.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	Text		306
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..*]	Text		306

18.4.2.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 374

18.4.2.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 374

18.4.2.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

18.4.2.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

18.4.2.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

18.4.2.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		307
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		308

18.4.2.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 364

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

18.4.2.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 374

18.4.2.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

18.4.2.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 374

18.4.2.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 366

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

18.4.2.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 359

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

18.4.2.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 359

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

18.4.2.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 374

18.4.2.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 334 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		334
Or}	DateTime <*DtTm*>	[1..1]	DateTime		334

18.4.2.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

18.4.2.10.15 LinkSwapIdentification <LkSwpId>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 371

18.4.2.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

18.4.2.10.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

18.4.2.10.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 372

18.4.2.10.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

• *Meaning When True:* Yes

• *Meaning When False:* No

18.4.2.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 359

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager

CodeName	Name	Definition
		(AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

18.4.2.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

18.4.2.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

18.4.2.10.23 CommercialOrTreasuryFinancingIndicator <ComrclOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

18.4.2.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C10 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		335
	OtherIdentification <*OthrId*>	[0..*]			335
	Identification <*Id*>	[1..1]	Text		336
	Suffix <*Sfx*>	[0..1]	Text		336
	Type <*Tp*>	[1..1]	±		336
	Description <*Desc*>	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

18.4.2.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 367

18.4.2.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 376

18.4.2.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type anf amout or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			313
{Or	**Code** <*Cd*>	[1..1]	CodeSet		314
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		317
	AmountOrRate <*AmtOrRate*>	[1..1]			317
{Or	**Amount** <*Amt*>	[1..1]	Amount	C1, C4	317
Or}	**Rate** <*Rate*>	[1..1]	Rate		317
	Sign <*Sgn*>	[0..1]	Indicator		317

18.4.2.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		314
Or}	**Proprietary** <Prtry>	[1..1]	Text		317

18.4.2.10.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 361

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.

CodeName	Name	Definition
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.

CodeName	Name	Definition
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

18.4.2.10.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 374

18.4.2.10.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	Amount	C1, C4	317
Or}	**Rate** *<Rate>*	[1..1]	Rate		317

18.4.2.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 356

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

18.4.2.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 370

18.4.2.10.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 369):

- *Meaning When True:* Plus

- *Meaning When False:* Minus

18.4.2.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 373

18.4.3   MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		338
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		339

18.4.4   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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   reda.060.001.02 NettingCutOffReferenceDataUpdateRequestV02

19.1   MessageDefinition Functionality

The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.

Outline

The NettingCutOffReferenceDataUpdateRequestV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestData

Specifies the meta data for the netting cut off update request.

B. NettingCutOffRequest

Specifies the information regarding the changes to the netting cut off.

C. 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> <NetgCutOffRefDataUpdReq>	[1..1]			
	RequestData *<ReqData>*	[1..1]			321
	MessageIdentification *<MsgId>*	[1..1]	Text		321
	RequestType *<ReqTp>*	[1..1]	Text		321
	RequestedActivationDate *<ReqdActvtnDt>*	[1..1]	Date		321
	RequestServicer *<ReqSvcr>*	[0..1]	±		322
	NetServiceParticipantIdentification *<NetSvcPtcptId>*	[1..1]	±		322
	NetServiceType *<NetSvcTp>*	[0..1]	Text		322
	NettingCutOffRequest *<NetgCutOffReq>*	[1..*]			322
	NettingIdentification *<NetgId>*	[1..1]			323
{Or	**TradeParty** *<TradPty>*	[1..1]	±		323
Or}	**NettingGroupIdentification** *<NetgGrpId>*	[1..1]	Text		323
	NewCutOff *<NewCutOff>*	[1..*]			324
	CutOffUpdateIdentification *<CutOffUpdId>*	[1..1]	Text		324
	Currency *<Ccy>*	[1..1]	CodeSet	C1	324
	CutOffTime *<CutOffTm>*	[1..1]	Time		324
	ValueDateOffset *<ValDtOffset>*	[1..1]	Text		324
	SupplementaryData *<SplmtryData>*	[0..*]	±	C5	325

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   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   Country

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

C4   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C5   SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1   RequestData <ReqData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off update request.

RequestData <ReqData> contains the following **RequestData2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageIdentification *<MsgId>*	[1..1]	Text		321
	RequestType *<ReqTp>*	[1..1]	Text		321
	RequestedActivationDate *<ReqdActvtnDt>*	[1..1]	Date		321
	RequestServicer *<ReqSvcr>*	[0..1]	±		322
	NetServiceParticipantIdentification *<NetSvcPtcptId>*	[1..1]	±		322
	NetServiceType *<NetSvcTp>*	[0..1]	Text		322

19.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique identification of the message.

Datatype: "Max35Text" on page 374

19.4.1.2 RequestType <ReqTp>

Presence: [1..1]

Definition: Description of the type of request.

Datatype: "Max4Text" on page 374

19.4.1.3 RequestedActivationDate <ReqdActvtnDt>

Presence: [1..1]

Definition: Specifies the business date on which the new netting cut off(s) is (are) to be activated.

Datatype: "ISODate" on page 367

19.4.1.4 RequestServicer <ReqSvcr>

Presence: [0..1]

Definition: Describes the central system servicing the request.

RequestServicer <ReqSvcr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

19.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>

Presence: [1..1]

Definition: Describes the participant issuing the request.

NetServiceParticipantIdentification <NetSvcPtcptId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

19.4.1.6 NetServiceType <NetSvcTp>

Presence: [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: "Max35Text" on page 374

19.4.2 NettingCutOffRequest <NetgCutOffReq>

Presence: [1..*]

Definition: Specifies the information regarding the changes to the netting cut off.

NettingCutOffRequest <NetgCutOffReq> contains the following **NettingCutOff2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NettingIdentification <*NetgId*>	[1..1]			323
{Or	**TradeParty** <*TradPty*>	[1..1]	±		323
Or}	**NettingGroupIdentification** <*NetgGrpId*>	[1..1]	Text		323
	NewCutOff <*NewCutOff*>	[1..*]			324
	CutOffUpdateIdentification <*CutOffUpdId*>	[1..1]	Text		324
	Currency <*Ccy*>	[1..1]	CodeSet	C1	324
	CutOffTime <*CutOffTm*>	[1..1]	Time		324
	ValueDateOffset <*ValDtOffset*>	[1..1]	Text		324

19.4.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**TradeParty** <*TradPty*>	[1..1]	±		323
Or}	**NettingGroupIdentification** <*NetgGrpId*>	[1..1]	Text		323

19.4.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

19.4.2.1.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 374

19.4.2.2 NewCutOff <NewCutOff>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NewCutOff <NewCutOff> contains the following **CutOff1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <*CutOffUpdId*>	[1..1]	Text		324
	Currency <*Ccy*>	[1..1]	CodeSet	C1	324
	CutOffTime <*CutOffTm*>	[1..1]	Time		324
	ValueDateOffset <*ValDtOffset*>	[1..1]	Text		324

19.4.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

Presence: [1..1]

Definition: Identification for the updated netting cut off.

Datatype: "Max35Text" on page 374

19.4.2.2.2 Currency <Ccy>

Presence: [1..1]

Definition: Currency linked to the netting cut off.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

19.4.2.2.3 CutOffTime <CutOffTm>

Presence: [1..1]

Definition: Cut off time value for the netting cut off.

Datatype: "ISOTime" on page 376

19.4.2.2.4 ValueDateOffset <ValDtOffset>

Presence: [1..1]

Definition: Specifies the offset in business days from the value date from which the netting cut off is to be applied.

Datatype: "DateOffsetText" on page 370

19.4.3　SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		338
	Envelope <*Envlp*>	[1..1]	(External Schema)		338

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   reda.061.001.02 NettingCutOffReferenceDataReportV02

20.1   MessageDefinition Functionality

The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

Outline

The NettingCutOffReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportData

Specifies the meta data for the netting cut off report including message pagination.

B. ParticipantNettingCutOffData

Provides the latest information related to the status of a netting cut off held at a central system.

C. 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> <NetgCutOffRefDataRpt>	[1..1]			
	ReportData *<RptData>*	[1..1]			328
	MessageIdentification *<MsgId>*	[1..1]	Text		328
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		329
	ReportType *<RptTp>*	[1..1]	Text		329
	ActivationDate *<ActvtnDt>*	[1..1]	Date		329
	NetServiceParticipantIdentification *<NetSvcPtcptId>*	[0..1]	±		329
	ReportServicer *<RptSvcr>*	[0..1]	±		329
	NetServiceType *<NetSvcTp>*	[0..1]	Text		329
	MessagePagination *<MsgPgntn>*	[0..1]	±		330
	ParticipantNettingCutOffData *<PtcptNetgCutOffData>*	[1..*]			330
	ParticipantIdentification *<PtcptId>*	[1..1]	±		330
	NettingCutOffDetails *<NetgCutOffDtls>*	[1..*]			331
	NettingIdentification *<NetgId>*	[1..1]			331
{Or	**TradeParty** *<TradPty>*	[1..1]	±		331
Or}	**NettingGroupIdentification** *<NetgGrpId>*	[1..1]	Text		332
	NewCutOff *<NewCutOff>*	[1..*]			332
	CutOffUpdateIdentification *<CutOffUpdId>*	[1..1]	Text		332
	Currency *<Ccy>*	[1..1]	CodeSet	C1	332
	CutOffTime *<CutOffTm>*	[1..1]	Time		333
	ValueDateOffset *<ValDtOffset>*	[1..1]	Text		333
	SupplementaryData *<SplmtryData>*	[0..*]	±	C5	333

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   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   Country

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

C4   PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C5   SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1   ReportData <RptData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off report including message pagination.

ReportData <RptData> contains the following **NettingCutOffReportData2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageIdentification <*MsgId*>	[1..1]	Text		328
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		329
	ReportType <*RptTp*>	[1..1]	Text		329
	ActivationDate <*ActvtnDt*>	[1..1]	Date		329
	NetServiceParticipantIdentification <*NetSvcPtcptId*>	[0..1]	±		329
	ReportServicer <*RptSvcr*>	[0..1]	±		329
	NetServiceType <*NetSvcTp*>	[0..1]	Text		329
	MessagePagination <*MsgPgntn*>	[0..1]	±		330

20.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

Datatype: "Max35Text" on page 374

20.4.1.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the net report was generated.

Datatype: "ISODateTime" on page 367

20.4.1.3 ReportType <RptTp>

Presence: [1..1]

Definition: Describes the type of net report, indicating how the obligations have been calculated.

Datatype: "Max4Text" on page 374

20.4.1.4 ActivationDate <ActvtnDt>

Presence: [1..1]

Definition: Date on which the proposed netting cut off will become active.

Datatype: "ISODate" on page 367

20.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>

Presence: [0..1]

Definition: Describes the participant receiving the net report.

NetServiceParticipantIdentification <NetSvcPtcptId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

20.4.1.6 ReportServicer <RptSvcr>

Presence: [0..1]

Definition: Describes the central system responsible for generating the net report.

ReportServicer <RptSvcr> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

20.4.1.7 NetServiceType <NetSvcTp>

Presence: [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: "Max35Text" on page 374

20.4.1.8 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the net cut off report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		338
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		339

20.4.2 ParticipantNettingCutOffData <PtcptNetgCutOffData>

Presence: [1..*]

Definition: Provides the latest information related to the status of a netting cut off held at a central system.

ParticipantNettingCutOffData <PtcptNetgCutOffData> contains the following **CutOffData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ParticipantIdentification <PtcptId>	[1..1]	±		330
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			331
	NettingIdentification <NetgId>	[1..1]			331
{Or	**TradeParty** <TradPty>	[1..1]	±		331
Or}	**NettingGroupIdentification** <NetgGrpId>	[1..1]	Text		332
	NewCutOff <NewCutOff>	[1..*]			332
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		332
	Currency <Ccy>	[1..1]	CodeSet	C1	332
	CutOffTime <CutOffTm>	[1..1]	Time		333
	ValueDateOffset <ValDtOffset>	[1..1]	Text		333

20.4.2.1 ParticipantIdentification <PtcptId>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

ParticipantIdentification <PtcptId> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

20.4.2.2 NettingCutOffDetails <NetgCutOffDtls>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NettingCutOffDetails <NetgCutOffDtls> contains the following **NettingCutOff2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NettingIdentification <*NetgId*>	[1..1]			331
{Or	**TradeParty** <*TradPty*>	[1..1]	±		331
Or}	**NettingGroupIdentification** <*NetgGrpId*>	[1..1]	Text		332
	NewCutOff <*NewCutOff*>	[1..*]			332
	CutOffUpdateIdentification <*CutOffUpdId*>	[1..1]	Text		332
	Currency <*Ccy*>	[1..1]	CodeSet	C1	332
	CutOffTime <*CutOffTm*>	[1..1]	Time		333
	ValueDateOffset <*ValDtOffset*>	[1..1]	Text		333

20.4.2.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**TradeParty** <*TradPty*>	[1..1]	±		331
Or}	**NettingGroupIdentification** <*NetgGrpId*>	[1..1]	Text		332

20.4.2.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		343
Or	AnyBIC <AnyBIC>	[1..1]	±		344
Or}	PartyIdentification <PtyId>	[1..1]	±	C13	344

20.4.2.2.1.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 374

20.4.2.2.2 NewCutOff <NewCutOff>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NewCutOff <NewCutOff> contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		332
	Currency <Ccy>	[1..1]	CodeSet	C1	332
	CutOffTime <CutOffTm>	[1..1]	Time		333
	ValueDateOffset <ValDtOffset>	[1..1]	Text		333

20.4.2.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

Presence: [1..1]

Definition: Identification for the updated netting cut off.

Datatype: "Max35Text" on page 374

20.4.2.2.2.2 Currency <Ccy>

Presence: [1..1]

Definition: Currency linked to the netting cut off.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 357

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.

20.4.2.2.2.3 CutOffTime <CutOffTm>

Presence: [1..1]

Definition: Cut off time value for the netting cut off.

Datatype: "ISOTime" on page 376

20.4.2.2.2.4 ValueDateOffset <ValDtOffset>

Presence: [1..1]

Definition: Specifies the offset in business days from the value date from which the netting cut off is to be applied.

Datatype: "DateOffsetText" on page 370

20.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 338 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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　　Message Items Types

21.1　　MessageComponents

21.1.1　　Date Time

21.1.1.1 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		334
Or}	DateTime *<DtTm>*	[1..1]	DateTime		334

21.1.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 367

21.1.1.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 367

21.1.2　　Financial Instrument

21.1.2.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		335
	OtherIdentification *<OthrId>*	[0..*]			335
	Identification *<Id>*	[1..1]	Text		336
	Suffix *<Sfx>*	[0..1]	Text		336
	Type *<Tp>*	[1..1]	±		336
	Description *<Desc>*	[0..1]	Text		336

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

21.1.2.1.1 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 369

21.1.2.1.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		336
	Suffix <Sfx>	[0..1]	Text		336
	Type <Tp>	[1..1]	±		336

21.1.2.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 374

21.1.2.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 372

21.1.2.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		337

21.1.2.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 372

21.1.3   Identification Information

21.1.3.1 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		337
Or}	Proprietary <Prtry>	[1..1]	Text		337

21.1.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 361

21.1.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 374

21.1.3.2 ContactInformation1

Definition: Communication device number or electronic address used for communication.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[0..1]	Text		337
	FaxNumber <*FaxNb*>	[0..1]	Text		337
	TelephoneNumber <*TelNb*>	[0..1]	Text		337
	EmailAddress <*EmailAdr*>	[0..1]	Text		337

21.1.3.2.1 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 374

21.1.3.2.2 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 375

21.1.3.2.3 TelephoneNumber <TelNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 375

21.1.3.2.4 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 373

21.1.4   Miscellaneous

21.1.4.1 SupplementaryData1

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		338
	Envelope *<Envlp>*	[1..1]	(External Schema)		338

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.

21.1.4.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 374

21.1.4.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

21.1.4.2 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		338
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		339

21.1.4.2.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 375

21.1.4.2.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 369):

- *Meaning When True:* Yes

- *Meaning When False:* No

21.1.4.3 RequestDetails3

Definition: Details of data request.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	Text		339
	Key *<Key>*	[0..1]	Text		339

21.1.4.3.1 Type <Tp>

Presence: [1..1]

Definition: Type of data being requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 374

21.1.4.3.2 Key <Key>

Presence: [0..1]

Definition: Specific report data requested, for example, a BIC.

Datatype: "Max35Text" on page 374

21.1.4.4 RequestDetails4

Definition: Details of one or several keys of the request.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Key *<Key>*	[1..1]	Text		339
	ReportData *<RptData>*	[0..*]	±		339

21.1.4.4.1 Key <Key>

Presence: [1..1]

Definition: Key for which the specific data is returned, for example, a BIC.

Datatype: "Max35Text" on page 374

21.1.4.4.2 ReportData <RptData>

Presence: [0..*]

Definition: Data being returned.

ReportData <RptData> contains the following elements (see "ReportParameter1" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		341
	Value <Val>	[1..1]	Text		342

21.1.4.5 Value

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
	BaseCurrencyItem <BaseCcyItm>	[1..1]	Amount	C1, C4	340
	AlternateCurrencyItem <AltrnCcyItm>	[1..*]	Amount	C1, C4	340

21.1.4.5.1 BaseCurrencyItem <BaseCcyItm>

Presence: [1..1]

Definition: Specifies the amount in the base currency of the receiver.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

21.1.4.5.2 AlternateCurrencyItem <AltrnCcyItm>

Presence: [1..*]

Definition: Specifies the amount in another currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

21.1.4.6 PayInCallItem

Definition: Numerical representation of the net increases and decreases in an account at a specific point in time. A cash balance is calculated from a sum of cash credits minus a sum of cash debits.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	341

21.1.4.6.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the currency and amount of the called item.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 357

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.

21.1.4.7 ReportParameter1

Definition: Name and value of a parameter being returned.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		341
	Value *<Val>*	[1..1]	Text		342

21.1.4.7.1 Name <Nm>

Presence: [1..1]

Definition: Name or type of the parameter being returned.

Datatype: "Max70Text" on page 375

21.1.4.7.2 Value <Val>

Presence: [1..1]

Definition: Value of the parameter being returned.

Datatype: "Max350Text" on page 374

21.1.5   Party Identification

21.1.5.1 PartyIdentification44

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	342
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		342

21.1.5.1.1 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: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 368

Constraints

- **AnyBIC**

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

21.1.5.1.2 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 374

21.1.5.2 PartyIdentification265

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C3	343
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		343

21.1.5.2.1 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: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 368

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.

21.1.5.2.2 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 374

21.1.5.3 PartyIdentification242Choice

Definition: Choice between a BIC, name and address or a LEI to identify a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		343
Or	AnyBIC <*AnyBIC*>	[1..1]	±		344
Or}	PartyIdentification <*PtyId*>	[1..1]	±	C13	344

21.1.5.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 351 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		352
	Address <*Adr*>	[0..1]	±		352
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		352

21.1.5.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	343
	AlternativeIdentifier <AltrntvIdr>	[0..10]	Text		343

21.1.5.3.3 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party Identification specified as a list of values per element.

Impacted by: C13 "PartyNameOrLEIRule"

PartyIdentification <PtyId> contains the following elements (see "PartyIdentification266" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		345
	AnyBIC <AnyBIC>	[0..1]	±		345
	AccountNumber <AcctNb>	[0..1]	Text		345
	Address <Adr>	[0..1]	Text		345
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		346
	LegalEntityIdentifier <LglNttyIdr>	[0..1]	IdentifierSet		346

Constraints

- **PartyNameOrLEIRule**

   PartyName must be present or LegalEntityIdentifier must be present.

   ```
   Following Must be True
       /PartyName Must be present
    Or    /LegalEntityIdentifier Must be present
   ```

21.1.5.4 PartyIdentification266

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyName *<PtyNm>*	[0..1]	Text		345
	AnyBIC *<AnyBIC>*	[0..1]	±		345
	AccountNumber *<AcctNb>*	[0..1]	Text		345
	Address *<Adr>*	[0..1]	Text		345
	ClearingSystemIdentification *<ClrSysId>*	[0..1]	±		346
	LegalEntityIdentifier *<LglNttyIdr>*	[0..1]	IdentifierSet		346

Constraints

- **PartyNameOrLEIRule**

  PartyName must be present or LegalEntityIdentifier must be present.

  ```
  Following Must be True
      /PartyName Must be present
   Or    /LegalEntityIdentifier Must be present
  ```

21.1.5.4.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 373

21.1.5.4.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C3	343
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		343

21.1.5.4.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Provides the party's account number.

Datatype: "Max34Text" on page 373

21.1.5.4.4 Address <Adr>

Presence: [0..1]

Definition: Provides the party's address.

Datatype: "Max105Text" on page 371

21.1.5.4.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see "ClearingSystemIdentification2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		356
Or}	Proprietary <Prtry>	[1..1]	Text		356

21.1.5.4.6 LegalEntityIdentifier <LglNttyIdr>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 369

21.1.5.5 PartyIdentification73Choice

Definition: Identification of a party by a choice between a BIC or a name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		346
Or	AnyBIC <AnyBIC>	[1..1]	±		346
Or}	PartyIdentification <PtyId>	[1..1]	±	C5	347

21.1.5.5.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		352
	Address <Adr>	[0..1]	±		352
	AlternativeIdentifier <AltrntvIdr>	[0..10]	Text		352

21.1.5.5.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC *<AnyBIC>* contains the following elements (see "PartyIdentification44" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	342
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		342

21.1.5.5.3 PartyIdentification *<PtyId>*

Presence: [1..1]

Definition: Party Identification specified as a list of values per element.

Impacted by: C5 "PartyNameOrLEIRule"

PartyIdentification *<PtyId>* contains the following elements (see "PartyIdentification59" on page 348 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyName *<PtyNm>*	[0..1]	Text		349
	AnyBIC *<AnyBIC>*	[0..1]	±		349
	AccountNumber *<AcctNb>*	[0..1]	Text		349
	Address *<Adr>*	[0..1]	Text		349
	ClearingSystemIdentification *<ClrSysId>*	[0..1]	±		349
	LegalEntityIdentifier *<LglNttyIdr>*	[0..1]	IdentifierSet		349

Constraints

- **PartyNameOrLEIRule**

  PartyName must be present or LegalEntityIdentifier must be present.

  ```
  Following Must be True
      /PartyName Must be present
   Or    /LegalEntityIdentifier Must be present
  ```

21.1.5.6 PartyIdentification60

Definition: Identification of a party by fund name, name and address or an LEI.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		347
	NameAndAddress *<NmAndAdr>*	[0..1]	±		348
	LegalEntityIdentifier *<LglNttyIdr>*	[0..1]	IdentifierSet		348

21.1.5.6.1 FundIdentification *<FndId>*

Presence: [1..1]

Definition: Identification of a fund.

Datatype: "Max35Text" on page 374

21.1.5.6.2 NameAndAddress <NmAndAdr>

Presence: [0..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 351 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		352
	Address *<Adr>*	[0..1]	±		352
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		352

21.1.5.6.3 LegalEntityIdentifier <LglNttyIdr>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 369

21.1.5.7 PartyIdentification59

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyName *<PtyNm>*	[0..1]	Text		349
	AnyBIC *<AnyBIC>*	[0..1]	±		349
	AccountNumber *<AcctNb>*	[0..1]	Text		349
	Address *<Adr>*	[0..1]	Text		349
	ClearingSystemIdentification *<ClrSysId>*	[0..1]	±		349
	LegalEntityIdentifier *<LglNttyIdr>*	[0..1]	IdentifierSet		349

Constraints

- **PartyNameOrLEIRule**

  PartyName must be present or LegalEntityIdentifier must be present.

```
Following Must be True
    /PartyName Must be present
Or    /LegalEntityIdentifier Must be present
```

21.1.5.7.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 373

21.1.5.7.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	342
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		342

21.1.5.7.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Identification of the party's account number.

Datatype: "Max34Text" on page 373

21.1.5.7.4 Address <Adr>

Presence: [0..1]

Definition: Identification of the party's address.

Datatype: "Max105Text" on page 371

21.1.5.7.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see "ClearingSystemIdentification2Choice" on page 355 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		356
Or}	Proprietary *<Prtry>*	[1..1]	Text		356

21.1.5.7.6 LegalEntityIdentifier <LglNttyIdr>

Presence: [0..1]

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

Datatype: "LEIIdentifier" on page 369

21.1.6   Postal Address

21.1.6.1 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]	CodeSet		350
	AddressLine *<AdrLine>*	[0..5]	Text		350
	StreetName *<StrtNm>*	[0..1]	Text		350
	BuildingNumber *<BldgNb>*	[0..1]	Text		351
	PostCode *<PstCd>*	[0..1]	Text		351
	TownName *<TwnNm>*	[0..1]	Text		351
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		351
	Country *<Ctry>*	[1..1]	CodeSet	C3	351

21.1.6.1.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 358

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.

21.1.6.1.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 375

21.1.6.1.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 375

21.1.6.1.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 372

21.1.6.1.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 372

21.1.6.1.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 374

21.1.6.1.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 374

21.1.6.1.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 360

Constraints

• **Country**

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

21.1.6.2 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		352
	Address *<Adr>*	[0..1]	±		352
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		352

21.1.6.2.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 374

21.1.6.2.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 350 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]	CodeSet		350
	AddressLine *<AdrLine>*	[0..5]	Text		350
	StreetName *<StrtNm>*	[0..1]	Text		350
	BuildingNumber *<BldgNb>*	[0..1]	Text		351
	PostCode *<PstCd>*	[0..1]	Text		351
	TownName *<TwnNm>*	[0..1]	Text		351
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		351
	Country *<Ctry>*	[1..1]	CodeSet	C3	351

21.1.6.2.3 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 374

21.1.7   Rate

21.1.7.1 AgreedRate2

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		353
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C7	353
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C7	353

21.1.7.1.1 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 370

21.1.7.1.2 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: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 360

Constraints

- **ValidationByTable**

   Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.1.7.1.3 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 360

Constraints

- **ValidationByTable**

   Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.1.8   Status

21.1.8.1 Status27Choice

Definition: Specifies the status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		354
Or}	Proprietary *<Prtry>*	[1..1]	Text		354

21.1.8.1.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus6Code" on page 365

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.1.8.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed in a proprietary form.

Datatype: "Max35Text" on page 374

21.1.8.2 Status28Choice

Definition: Specifies the status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		355
Or}	Proprietary <*Prtry*>	[1..1]	Text		355

21.1.8.2.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus7Code" on page 366

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

21.1.8.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed as a proprietary form.

Datatype: "Max35Text" on page 374

21.1.9   System Identification

21.1.9.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		356
Or}	Proprietary <*Prtry*>	[1..1]	Text		356

21.1.9.1.1 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 361

21.1.9.1.2 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 374

21.2 Message Datatypes

21.2.1 Amount

21.2.1.1 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 357

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.

21.2.1.2 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 358

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.

21.2.1.3 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

21.2.2   CodeSet

21.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

21.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

21.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

21.2.2.4 AllocationIndicator1Code

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Type: CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

21.2.2.5 CallIn1Code

Definition: Specifies the type of pay-in call report.

Type: CodeSet

CodeName	Name	Definition
CFAV	CallForAccountValue	Pay-in call is for account value.
CFST	CallForSettlement	Pay-in call is for settlement.
CFCC	CallForCurrencyClose	Pay-in call is for currency close.

21.2.2.6 CollateralisationIndicator1Code

Definition: Specifies whether the transaction is collateralised.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

21.2.2.7 CorporateSectorIdentifier1Code

Definition: Identifies the corporate sector of the counterparty for reporting to trade repositories.

Type: CodeSet

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.

CodeName	Name	Definition
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

21.2.2.8 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).

21.2.2.9 CurrencyCode

Definition: 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". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

Type: CodeSet

Format

pattern   [A-Z]{3,3}

Constraints

- **ValidationByTable**

  Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.2.2.10 Entry2Code

Definition: Specifies the type of an entry in a report.

Type: CodeSet

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

21.2.2.11 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

21.2.2.12 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

21.2.2.13 FXAmountType1Code

Definition: Specifies the type of amount for foreign exchange commissions or fees.

Type: CodeSet

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.

CodeName	Name	Definition
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.

CodeName	Name	Definition
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	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.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.

CodeName	Name	Definition
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	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.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

21.2.2.14 PaymentReceipt1Code

Definition: Specifies if an operation is a payment, or a receipt or none.

Type: CodeSet

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

21.2.2.15 SideIndicator1Code

Definition: To indicate either the reference for the Central Counterparty (CCP) leg or the reference for the client leg of the transaction.

Type: CodeSet

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

21.2.2.16 StatusSubType2Code

Definition: Indicates the sub status of the trade notification.

Type: CodeSet

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

21.2.2.17 TradeStatus6Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.2.2.18 TradeStatus7Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

21.2.2.19 Trading1MethodCode

Definition: Specifies the method used for the negotiation and execution of the trade.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

21.2.2.20 UnderlyingProductIdentifier1Code

Definition: Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

Type: CodeSet

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.

CodeName	Name	Definition
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

21.2.2.21 WithdrawalReason1Code

Definition: Specifies the reason that an alleged trade is withdrawn.

Type: CodeSet

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

21.2.3   Date

21.2.3.1 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

21.2.4   DateTime

21.2.4.1 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

21.2.5   IdentifierSet

21.2.5.1 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.

21.2.5.2 AnyBICIdentifier

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)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([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 by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

21.2.5.3 DTI2021Identifier

Definition: The Digital Token Identifier (DTI) is an 8 character code assigned to fungible digital assets which uses distributed ledger technology for its issuance, storage, exchange, record of ownership or transaction validation and is not a currency (ISO 4217) as described in ISO 24165 - DTI. A check character, using the same character set as the base number, shall be calculated and added.

Type: IdentifierSet

Identification scheme: Digital Token Identifier Foundation (DTIF)

Format

pattern   [1-9B-DF-HJ-NP-XZ][0-9B-DF-HJ-NP-XZ]{8,8}

21.2.5.4 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}

21.2.5.5 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}

21.2.6   Indicator

21.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

21.2.6.2 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

21.2.7 Quantity

21.2.7.1 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

21.2.8 Rate

21.2.8.1 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

21.2.8.2 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

21.2.9 Text

21.2.9.1 DateOffsetText

Definition: Specifies a date offset in the form of an integer value of business days. Restricted to the values 0, -1 and -2.

Type: Text

Format

pattern	0|-1|-2

21.2.9.2 Exact2AlphaNumericText

Definition: Specifies an alphanumeric string with an exact length of 2 characters.

Type: Text

Format

pattern   [a-zA-Z0-9]{2}

21.2.9.3 Exact42Text

Definition: Specifies a character string with an exact length of 42 characters.

Type: Text

Format

length   42

21.2.9.4 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern   [a-zA-Z0-9]{4}

21.2.9.5 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern   [0-9]{4}

21.2.9.6 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength   1
maxLength   1000

21.2.9.7 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

21.2.9.8 Max10NumericText

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

Type: Text

Format

pattern	[0-9]{1,10}

21.2.9.9 Max10Text

Definition: Specifies a character string with a maximum length of 10 characters.

Type: Text

Format

minLength	1
maxLength	10

21.2.9.10 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

21.2.9.11 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

21.2.9.12 Max20000Text

Definition: Specifies a character string with a maximum length of 20, 000 characters.

Type: Text

Format

minLength	1
maxLength	20000

21.2.9.13 Max20Text

Definition: Specifies a character string with a maximum length of 20 characters.

Type: Text

Format

minLength	1
maxLength	20

21.2.9.14 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

21.2.9.15 Max256Text

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

Type: Text

Format

minLength	1
maxLength	256

21.2.9.16 Max30Text

Definition: Specifies a character string with a maximum length of 30 characters.

Type: Text

Format

maxLength	30

21.2.9.17 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

21.2.9.18 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

21.2.9.19 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

21.2.9.20 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}

21.2.9.21 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

21.2.9.22 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

21.2.9.23 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}

21.2.9.24 Max6AlphaText

Definition: Specifies an alpha string between 1 and 6 characters.

Type: Text

Format

pattern	[a-zA-Z]{1,6}

21.2.9.25 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

21.2.9.26 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}

21.2.9.27 RateSourceText

Definition: Specifies a rate source.

The values to be used for the settlement rate source are published in Annex A of the 1998 FX and Currency

Option Definitions (the FX definitions, as published by the International Swaps and Derivatives Association,

Inc., the Emerging Markets Traders Association and the Foreign Exchange Committee) as amended and

supplemented from time to time.

Type: Text

Format

pattern   [a-zA-Z]{3}[0-9]{1,2}

21.2.10   Time

21.2.10.1 ISOTime

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh: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: Time

21.2.11   Year

21.2.11.1 ISOYear

Definition: Year represented by YYYY (ISO 8601).

Type: Year