ISO 20022

Financial Instruments and Transactions Regulatory Reporting (Transactions and Financial Instruments Data Reporting) - ISO - Latest version

Message Definition Report - Part 2

Approved by the Securities SEG on 15 June 2023.

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Transactions and Financial Instruments Data Reporting) - ISO - Latest version.

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1 Message Set Overview

Introduction

This message set provides for the specification of the Transactions and Financial Instruments Data Reporting requirements.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.016.001.03 FinancialInstrumentReportingTransactionReportV03	The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.
auth.017.001.02 FinancialInstrumentReportingReferenceDataReportV02	This FinancialInstrumentReportingReferenceDataReport message is sent by the trading venue to the national competent authority to report on the reference data used in the securities transactions.
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.032.001.01 FinancialInstrumentReportingEquityTransparencyDataReportV01	The FinancialInstrumentReportingEquityTransparencyDataReport message is sent by the trading venues to the national competent authority to report on the transparency data for equity financial instruments.
auth.033.001.02 FinancialInstrumentReportingNonEquityTransparencyDataReportV02	The FinancialInstrumentReportingNonEquityTransparencyDataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.
auth.035.001.01 FinancialInstrumentReportingTradingVolumeCapDataReportV01	The FinancialInstrumentReportingTradingVolumeCapDataReport message is sent by the trading venue to the national competent authority to report the total volume of trading and volumes of trading under reference price waiver and negotiated transactions waiver.
auth.036.001.03 FinancialInstrumentReportingReferenceDataDeltaReportV03	The FinancialInstrumentReportingReferenceDataDeltaReport message is sent by the trading venues to the national competent authority to report on changes that have occurred in the base data between reference data file generation.
auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01	The FinancialInstrumentReportingNonWorkingDayReport message is sent by the reporting entity to the competent authority to report on non-working days.

MessageDefinition	Definition
auth.040.001.01 FinancialInstrumentReportingEquityTradingActivityReportV01	The FinancialInstrumentReportingEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on equity specific trading activity data, used for the transparency calculations.
auth.041.001.01 FinancialInstrumentReportingNonEquityTradingActivityReportV01	The FinancialInstrumentReportingNonEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on non-equity specific trading activity aggregated quantitative data, used for the transparency calculations.
auth.042.001.02 FinancialInstrumentReportingInvalidReferenceDataReportV02	The FinancialInstrumentReportingInvalidReferenceDataReport message is sent by the trading venue to the national competent authority to report on all records that have become invalid based on updates that have been received or that have passed the termination date original set for the instrument.
auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01	This FinancialInstrumentReportingReferenceDataIndexReport message is sent by National Competent Authorities to express an interest in receiving data on European indices.
auth.044.001.02 FinancialInstrumentReportingEquityTradingActivityResultV02	The FinancialInstrumentReportingEquityTradingActivityResult message is sent by a national competent authority to report on computed results data of equity specific trading activity.
auth.045.001.03 FinancialInstrumentReportingNonEquityTradingActivityResultV03	The FinancialInstrumentReportingNonEquityTradingActivityResult message is sent by the trading venue to the national competent authority to report on computed results data of non-equity specific trading activity.
auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01	The FinancialInstrumentReportingCountryCodeReport message provides the details of the two character country codes and is created by ESMA for distribution to national competent authorities.
auth.048.001.01 FinancialInstrumentReportingCurrencyCodeReportV01	The MiFIRCurrencyCodeReport message provides the details the ISO 4217 currency codes and is created by ESMA for distribution to National Competent Authorities.
auth.049.001.02 FinancialInstrumentReportingMarketIdentificationCodeReportV02	The FinancialInstrumentReportingMarket IdentificationCodeReport provides the valid market identification code (MIC) of venues that are valid and registered to operate as a trading venue. This message is generated by ESMA for distribution to national competent authorities.
auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01	The FinancialInstrumentReportingInstrumentClassificationReport message is sent by ESMA to all national competent authorities and provides all valid combinations for classification of financial instruments (CFI) as per ISO 10962.
auth.053.001.01	The FinancialInstrumentReportingTradingVolumeCapResul

MessageDefinition	Definition
FinancialInstrumentReportingTradingVolumeCapResultReportV01	tReport provides volume of trading and percentage of trading under waivers for equity instruments over a period. This message is generated by the supervisory authority for public distribution.
auth.102.001.01 FinancialInstrumentReportingCancellationReportV01	This FinancialInstrumentReportingCancellationReport message is sent by the trading venue to the national competent authority to cancel reference data previously reported by mistake.

2 auth.016.001.03 FinancialInstrumentReportingTransactionReportV03

2.1 MessageDefinition Functionality

The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.

Outline

The FinancialInstrumentReportingTransactionReportV03 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. Transaction

Provides the details of the reported securities transactions.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

2.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTxRpt>	[1..1]			
	Transaction <*Tx*>	[1..*]			9
{Or	**New** <*New*>	[1..1]	±		10
Or	**Cancellation** <*Cxl*>	[1..1]	±		13
Or}	**SupplementaryData** <*SplmtryData*>	[0..*]	±	C12	13
	SupplementaryData <*SplmtryData*>	[0..*]	±	C12	14

2.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

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

C3 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 MultiplierRule

Price Multiplier must not be zero.

C10 NumberRule

If Number is negative, then Sign must be present.

C11 OtherIdentificationPresenceRule

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

C12 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.

C13 SwapInOrSwapOutRule

SwapIn or SwapOut must be present or both.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Transaction <Tx>

Presence: [1..*]

Definition: Provides the details of the reported securities transactions.

Transaction <Tx> contains one of the following **ReportingTransactionType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**New** <*New*>	[1..1]	±		10
Or	**Cancellation** <*Cxl*>	[1..1]	±		13
Or}	**SupplementaryData** <*SplmtryData*>	[0..*]	±	C12	13

2.4.1.1 New <New>

Presence: [1..1]

Definition: Transaction is a newly reported transaction.

New <New> contains the following elements (see "SecuritiesTransactionReport7" on page 366 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		369
	ExecutingParty <*ExctgPty*>	[1..1]	IdentifierSet		369
	InvestmentPartyIndicator <*InvstmtPtyInd*>	[1..1]	Indicator		369
	SubmittingParty <*SubmitgPty*>	[1..1]	IdentifierSet		369
	Buyer <*Buyr*>	[1..1]	±		370
	Seller <*Sellr*>	[1..1]	±		370
	OrderTransmission <*OrdrTrnsmssn*>	[1..1]			370
	TransmissionIndicator <*TrnsmssnInd*>	[1..1]	Indicator		371
	TransmittingBuyer <*TrnsmttgBuyr*>	[0..1]	IdentifierSet		371
	TransmittingSeller <*TrnsmttgSellr*>	[0..1]	IdentifierSet		371
	Transaction <*Tx*>	[1..1]			371
	TradeDate <*TradDt*>	[1..1]	DateTime		372
	TradingCapacity <*TradgCpcty*>	[1..1]	CodeSet		372
	Quantity <*Qty*>	[1..1]	±		373
	DigitalTokenQuantity <*DgtlTknQty*>	[0..*]			373
	Identifier <*Idr*>	[1..1]	IdentifierSet		373
	Unit <*Unit*>	[0..1]	Quantity		373
	Description <*Desc*>	[0..1]	Text		373
	DerivativeNotionalChange <*DerivNtnlChng*>	[0..1]	CodeSet		373
	Price <*Pric*>	[1..1]	±		374
	NetAmount <*NetAmt*>	[0..1]	Amount		374
	TradeVenue <*TradVn*>	[1..1]	IdentifierSet		374
	CountryOfBranch <*CtryOfBrnch*>	[0..1]	CodeSet	C2	375
	UpFrontPayment <*UpFrntPmt*>	[0..1]	±		375
	TradePlaceMatchingIdentification <*TradPlcMtchgId*>	[0..1]	Text		376
	ComplexTradeComponentIdentification <*CmplxTradCmpntId*>	[0..1]	Text		376
	FinancialInstrument <*FinInstrm*>	[1..1]			376
{Or	Identification <*Id*>	[1..1]	IdentifierSet		378
Or	AlternateIdentification <*AltrnId*>	[1..1]	±	C5, C6, C7, C8, C11	378

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Other <*Othr*>	[1..1]			379
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]			380
	Identification <*Id*>	[0..1]	IdentifierSet		381
	OtherIdentification <*OthrId*>	[0..*]			381
	Identification <*Id*>	[1..1]	Text		381
	Suffix <*Sfx*>	[0..1]	Text		381
	Type <*Tp*>	[1..1]	±		382
	FullName <*FullNm*>	[1..1]	Text		382
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		382
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	382
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]	±		382
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[1..1]			383
	ExpiryDate <*XpryDt*>	[0..1]	Date		383
	PriceMultiplier <*PricMltplr*>	[1..1]	Quantity	C9	383
	UnderlyingInstrument <*UndrlygInstrm*>	[1..1]			384
{Or	Swap <*Swp*>	[1..1]		C13	384
	SwapIn <*SwpIn*>	[0..1]	±		384
	SwapOut <*SwpOut*>	[0..1]	±		385
Or}	Other <*Othr*>	[1..1]	±		385
	OptionType <*OptnTp*>	[0..1]	CodeSet		385
	StrikePrice <*StrkPric*>	[0..1]	±		386
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		386
	DeliveryType <*DlvryTp*>	[1..1]	CodeSet		386
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]			387
{Or	Interest <*Intrst*>	[1..1]	±		387
Or	ForeignExchange <*FX*>	[1..1]	±		387
Or}	Both <*Both*>	[1..1]			387
	Interest <*Intrst*>	[1..1]	±		388
	ForeignExchange <*FX*>	[1..1]	±		388
	InvestmentDecisionPerson <*InvstmtDcsnPrsn*>	[0..1]			388
{Or	Person <*Prsn*>	[1..1]	±		388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	Algorithm <*Algo*>	[1..1]	Text		389
	ExecutingPerson <*ExctgPrsn*>	[1..1]			389
{Or	Person <*Prsn*>	[1..1]	±		389
Or	Algorithm <*Algo*>	[1..1]	Text		390
Or}	Client <*Clnt*>	[1..1]	CodeSet		390
	AdditionalAttributes <*AddtlAttrbts*>	[1..1]			390
	WaiverIndicator <*WvrInd*>	[0..*]	CodeSet		391
	ShortSellingIndicator <*ShrtSellgInd*>	[0..1]	CodeSet		391
	OTCPostTradeIndicator <*OTCPstTradInd*>	[0..*]	CodeSet		391
	RiskReducingTransaction <*RskRdcgTx*>	[0..1]	Indicator		392
	SecuritiesFinancingTransactionIndicator <*SctiesFincgTxInd*>	[1..1]	Indicator		392
	TechnicalAttributes <*TechAttrbts*>	[0..1]			393
	ReceiptDateTime <*RctDtTm*>	[1..1]	DateTime		393
	ExchangeReason <*XchgRsn*>	[1..*]	CodeSet		393
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	393

2.4.1.2 Cancellation <Cxl>

Presence: [1..1]

Definition: Transaction is a cancellation transaction.

Cancellation <Cxl> contains the following elements (see "SecuritiesTransactionReport2" on page 364 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		364
	ExecutingParty <*ExctgPty*>	[1..1]	IdentifierSet		364
	SubmittingParty <*SubmitgPty*>	[1..1]	IdentifierSet		365
	TechnicalAttributes <*TechAttrbts*>	[0..1]			365
	ReceiptDateTime <*RctDtTm*>	[1..1]	DateTime		365
	CancellationReason <*CxlRsn*>	[1..1]	CodeSet		365
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	365

2.4.1.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C12 "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)		339

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.

2.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C12 "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)		339

Constraints

- **SupplementaryDataRule**

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

3 auth.017.001.02 FinancialInstrumentReportingReferenceDataReportV02

3.1 MessageDefinition Functionality

This FinancialInstrumentReportingReferenceDataReport message is sent by the trading venue to the national competent authority to report on the reference data used in the securities transactions.

Outline

The FinancialInstrumentReportingReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to the global report.

B. ReferenceData

   Details of the reference data reported by the trading venue.

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		19
	ReferenceData *<RefData>*	[1..*]		C16, C17	19
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		21
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C15, C18, C21	22
	Identification *<Id>*	[1..1]	IdentifierSet		22
	FullName *<FullNm>*	[1..1]	Text		22
	ShortName *<ShrtNm>*	[0..1]	Text		22
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		23
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	23
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		23
	Issuer *<Issr>*	[1..1]	IdentifierSet		23
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C20, C22	23
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			24
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	24
	MaturityDate *<MtrtyDt>*	[0..1]	Date		25
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	25
	InterestRate *<IntrstRate>*	[1..1]	±		25
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		26
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	26
	ExpiryDate *<XpryDt>*	[0..1]	Date		28
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	28
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			28
{Or	**Single** *<Sngl>*	[1..1]	±		28
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	29
	OptionType *<OptnTp>*	[0..1]	CodeSet		29
	StrikePrice *<StrkPric>*	[0..1]	±		29
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		30

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		30
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	31
	Commodity *<Cmmdty>*	[0..1]			31
	Product *<Pdct>*	[1..1]	±		32
	TransactionType *<TxTp>*	[0..1]	CodeSet		32
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		33
	Interest *<Intrst>*	[0..1]			33
	InterestRate *<IntrstRate>*	[1..1]	±		33
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		34
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	34
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		34
	ForeignExchange *<FX>*	[0..1]			35
	FXType *<FxTp>*	[0..1]	CodeSet		35
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	35
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	36
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		36
	LastUpdate *<LastUpd>*	[0..1]	DateTime		36
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		37
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	37
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		37
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		37
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		37
	SupplementaryData *<SplmtryData>*	[0..*]	±	C13	38

3.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

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

C3 BasketInstrumentUniquenessRule

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

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 MultiplierRule

Price Multiplier must not be zero.

C7 NumberRule

If Number is negative, then Sign must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one of 5 elements must be present.

C10 OneElementPresentRule

At least one of 5 elements must be present.

C11 OneElementPresentRule

At least one of the 3 elements must be present.

C12 OneElementPresentRule

At least one of the 5 elements must be present.

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.

C14 ValidateAdmissionIssuerRule

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

C15 ValidCFIRule

The CFI code must be a valid CFI code as defined by 10962.

C16 ValidDebtMaturityDateRule

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C17 ValidDerivativeExpiryDateRule

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C18 ValidISINRule

ISIN code must pass checksum validation.

C19 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C20 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C21 ValidShortNameRule

ShortName must conform with ISO 18774.

C22 ValidTerminationDateRule

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

3.4.2 ReferenceData <RefData>

Presence: [1..*]

Definition: Details of the reference data reported by the trading venue.

Impacted by: C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

ReferenceData <RefData> contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		21
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C15, C18, C21	22
	Identification *<Id>*	[1..1]	IdentifierSet		22
	FullName *<FullNm>*	[1..1]	Text		22
	ShortName *<ShrtNm>*	[0..1]	Text		22
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		23
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	23
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		23
	Issuer *<Issr>*	[1..1]	IdentifierSet		23
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C20, C22	23
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			24
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	24
	MaturityDate *<MtrtyDt>*	[0..1]	Date		25
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	25
	InterestRate *<IntrstRate>*	[1..1]	±		25
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		26
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	26
	ExpiryDate *<XpryDt>*	[0..1]	Date		28
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	28
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			28
{Or	**Single** *<Sngl>*	[1..1]	±		28
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	29
	OptionType *<OptnTp>*	[0..1]	CodeSet		29
	StrikePrice *<StrkPric>*	[0..1]	±		29
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		30
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		30
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	31
	Commodity *<Cmmdty>*	[0..1]			31
	Product *<Pdct>*	[1..1]	±		32

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	TransactionType <*TxTp*>	[0..1]	CodeSet		32
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		33
	Interest <*Intrst*>	[0..1]			33
	InterestRate <*IntrstRate*>	[1..1]	±		33
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		34
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	34
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		34
	ForeignExchange <*FX*>	[0..1]			35
	FXType <*FxTp*>	[0..1]	CodeSet		35
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	35
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	36
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		36
	LastUpdate <*LastUpd*>	[0..1]	DateTime		36
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		37
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	37
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		37
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		37
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		37

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

3.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

3.4.2.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		22
	FullName <*FullNm*>	[1..1]	Text		22
	ShortName <*ShrtNm*>	[0..1]	Text		22
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		23
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	23
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		23

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

3.4.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 450

3.4.2.2.2 FullName <FullNm>

Presence: [1..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 455

3.4.2.2.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 455

3.4.2.2.4 ClassificationType <ClssfctnTp>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

Datatype: "CFIOct2015Identifier" on page 450

3.4.2.2.5 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

3.4.2.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

Presence: [1..1]

Definition: Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.3 Issuer <Issr>

Presence: [1..1]

Definition: LEI of Issuer or trading venue operator.

Datatype: "LEIIdentifier" on page 451

3.4.2.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

Presence: [1..*]

Definition: Traded venue related attributes.

Impacted by: C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

TradingVenueRelatedAttributes <TradgVnRltdAttrbts> contains the following elements (see "TradingVenueAttributes1" on page 333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		334
	IssuerRequest <*IssrReq*>	[1..1]	Indicator		334
	AdmissionApprovalDateByIssuer <*AdmssnApprvlDtByIssr*>	[0..1]	DateTime		334
	RequestForAdmissionDate <*ReqForAdmssnDt*>	[0..1]	DateTime		334
	FirstTradeDate <*FrstTradDt*>	[0..1]	DateTime		334
	TerminationDate <*TermntnDt*>	[0..1]	DateTime		334

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

3.4.2.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C2, C5	24
	MaturityDate <*MtrtyDt*>	[0..1]	Date		25
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C2, C5	25
	InterestRate <*IntrstRate*>	[1..1]	±		25
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		26

3.4.2.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

Presence: [1..1]

Definition: Total issued nominal amount in monetary value.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

3.4.2.5.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument.

Datatype: "ISODate" on page 449

3.4.2.5.3 NominalValuePerUnit <NmnlValPerUnit>

Presence: [1..1]

Definition: Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

3.4.2.5.4 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Interest rate of the debt instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate6Choice" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		356
Or}	Floating <*Fltg*>	[1..1]	±		356

3.4.2.5.5 DebtSeniority <DebtSnrty>

Presence: [0..1]

Definition: Seniority for a specific debt instrument.

Datatype: "DebtInstrumentSeniorityType1Code" on page 434

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

3.4.2.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to derivative instruments.

Impacted by: C9 "OneElementPresentRule"

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExpiryDate *<XpryDt>*	[0..1]	Date		28
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	28
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			28
{Or	**Single** *<Sngl>*	[1..1]	±		28
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	29
	OptionType *<OptnTp>*	[0..1]	CodeSet		29
	StrikePrice *<StrkPric>*	[0..1]	±		29
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		30
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		30
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	31
	Commodity *<Cmmdty>*	[0..1]			31
	Product *<Pdct>*	[1..1]	±		32
	TransactionType *<TxTp>*	[0..1]	CodeSet		32
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		33
	Interest *<Intrst>*	[0..1]			33
	InterestRate *<IntrstRate>*	[1..1]	±		33
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		34
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	34
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		34
	ForeignExchange *<FX>*	[0..1]			35
	FXType *<FxTp>*	[0..1]	CodeSet		35
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	35

Constraints

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ExpiryDate Must be present
 Or    /PriceMultiplier Must be present
 Or    /UnderlyingInstrument Must be present
```

```
Or    /AssetClassSpecificAttributes Must be present
Or    /DeliveryType Must be present
```

3.4.2.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Expiry date of the financial instrument.

Datatype: "ISODate" on page 449

3.4.2.6.2 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

Impacted by: C6 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

3.4.2.6.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Single** <*Sngl*>	[1..1]	±		28
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	29

3.4.2.6.3.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrument48Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

3.4.2.6.3.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Impacted by: C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

Basket <Bskt> contains the following elements (see "FinancialInstrument53" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		326
	LEI <*LEI*>	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

3.4.2.6.4 OptionType <OptnTp>

Presence: [0..1]

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

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.6.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

3.4.2.6.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

3.4.2.6.7 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.6.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

Impacted by: C11 "OneElementPresentRule"

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]			31
	Product *<Pdct>*	[1..1]	±		32
	TransactionType *<TxTp>*	[0..1]	CodeSet		32
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		33
	Interest *<Intrst>*	[0..1]			33
	InterestRate *<IntrstRate>*	[1..1]	±		33
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		34
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	34
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		34
	ForeignExchange *<FX>*	[0..1]			35
	FXType *<FxTp>*	[0..1]	CodeSet		35
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	35

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Commodity Must be present
 Or    /Interest Must be present
 Or    /ForeignExchange Must be present
```

3.4.2.6.8.1 Commodity <Cmmdty>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

Commodity <Cmmdty> contains the following **DerivativeCommodity2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Product *<Pdct>*	[1..1]	±		32
	TransactionType *<TxTp>*	[0..1]	CodeSet		32
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		33

3.4.2.6.8.1.1 Product <Pdct>

Presence: [1..1]

Definition: Commodity product attributes.

Product <Pdct> contains one of the following elements (see "AssetClassCommodity3Choice" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		311
Or	Energy *<Nrgy>*	[1..1]	±		312
Or	Environmental *<Envttl>*	[1..1]	±		312
Or	Fertilizer *<Frtlzr>*	[1..1]	±		313
Or	Freight *<Frght>*	[1..1]	±		313
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		313
Or	Metal *<Metl>*	[1..1]	±		314
Or	OtherC10 *<OthrC10>*	[1..1]	±		314
Or	Paper *<Ppr>*	[1..1]	±		315
Or	Polypropylene *<Plprpln>*	[1..1]	±		315
Or	Inflation *<Infltn>*	[1..1]	±		315
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		316
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		316
Or}	Other *<Othr>*	[1..1]	±		316

3.4.2.6.8.1.2 TransactionType <TxTp>

Presence: [0..1]

Definition: Transaction type as specified by the trading venue.

Datatype: "AssetClassTransactionType1Code" on page 430

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

3.4.2.6.8.1.3 FinalPriceType <FnlPricTp>

Presence: [0..1]

Definition: Final price type as specified by the trading venue.

Datatype: "AssetPriceType1Code" on page 431

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

3.4.2.6.8.2 Interest <Intrst>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

Interest <Intrst> contains the following **DerivativeInterest3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestRate <*IntrstRate*>	[1..1]	±		33
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		34
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	34
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		34

3.4.2.6.8.2.1 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Provides the interest rate in number of days, weeks, months or years.

InterestRate <IntrstRate> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReferenceRate *<RefRate>*	[1..1]	±		362
	Term *<Term>*	[0..1]	±		363

3.4.2.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

Presence: [0..1]

Definition: Interest rate of the notional currency.

FirstLegInterestRate <FrstLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	Rate		362
Or}	Floating *<Fltg>*	[1..1]	±		362

3.4.2.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

3.4.2.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

Presence: [0..1]

Definition: Indication of the interest rate used for leg 2, if applicable.

OtherLegInterestRate <OthrLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

3.4.2.6.8.3 ForeignExchange <FX>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

ForeignExchange <FX> contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FXType <*FxTp*>	[0..1]	CodeSet		35
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	35

3.4.2.6.8.3.1 FXType <FxTp>

Presence: [0..1]

Definition: Type of the underlying currency.

Datatype: "AssetFXSubProductType1Code" on page 431

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

3.4.2.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

3.4.2.7 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Technical attributes.

Impacted by: C12 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		36
	LastUpdate *<LastUpd>*	[0..1]	DateTime		36
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		37
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	37
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		37
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		37
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		37

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /InconsistencyIndicator Must be present
 Or    /LastUpdate Must be present
 Or    /SubmissionDateTime Must be present
 Or    /RelevantCompetentAuthority Must be present
 Or    /PublicationPeriod Must be present
```

3.4.2.7.1 InconsistencyIndicator <IncnsstncyInd>

Presence: [0..1]

Definition: Flag to say if there is an inconsistency across all submitting entities records.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.7.2 LastUpdate <LastUpd>

Presence: [0..1]

Definition: Last date for which data was received for this instrument.

Datatype: "ISODateTime" on page 449

3.4.2.7.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Defines the date and time when this instrument was originally received at the submission destination.

Datatype: "ISODateTime" on page 449

3.4.2.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

Presence: [0..1]

Definition: Country code of the relevant competent authority of the instrument.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

3.4.2.7.5 PublicationPeriod <PblctnPrd>

Presence: [0..1]

Definition: Period for which the associated instrument has been publically available.

PublicationPeriod <PblctnPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		322
Or	FromDate *<FrDt>*	[1..1]	Date		323
Or	ToDate *<ToDt>*	[1..1]	Date		323
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		323

3.4.2.7.6 NeverPublished <NvrPblshd>

Presence: [0..1]

Definition: Flag to say if the record has ever been published.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.7.7 RelevantTradingVenue <RlvntTradgVn>

Presence: [0..1]

Definition: Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

Datatype: "MICIdentifier" on page 451

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

Constraints

- **SupplementaryDataRule**

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

4 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01

4.1 MessageDefinition Functionality

The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

   Status advice report.

B. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

4.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice *<StsAdvc>*	[1..*]			40
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		41
	MessageStatus *<MsgSts>*	[0..1]			41
	Status *<Sts>*	[1..1]	CodeSet		42
	ValidationRule *<VldtnRule>*	[0..*]	±		42
	MessageDate *<MsgDt>*	[0..1]	Date		43
	Statistics *<Sttstcs>*	[0..1]			43
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		43
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			43
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		44
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		44
	RecordStatus *<RcrdSts>*	[0..*]			44
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		44
	Status *<Sts>*	[1..1]	CodeSet		45
	ValidationRule *<VldtnRule>*	[0..*]	±		45
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	45
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	46
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	46

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 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

StatusAdvice <StsAdvc> contains the following **MessageReportHeader4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		41
	MessageStatus *<MsgSts>*	[0..1]			41
	Status *<Sts>*	[1..1]	CodeSet		42
	ValidationRule *<VldtnRule>*	[0..*]	±		42
	MessageDate *<MsgDt>*	[0..1]	Date		43
	Statistics *<Sttstcs>*	[0..1]			43
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		43
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			43
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		44
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		44
	RecordStatus *<RcrdSts>*	[0..*]			44
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		44
	Status *<Sts>*	[1..1]	CodeSet		45
	ValidationRule *<VldtnRule>*	[0..*]	±		45
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	45
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	46

4.4.1.1 MessageReportIdentifier <MsgRptIdr>

Presence: [0..1]

Definition: Provide detail on previously received message reports that are being reported as part of this status advice.

Usage:

When required, this field will be populated with the BAH Business Message Identifier field. Where only a single message report header is used, this field is not used and relies solely on the BAH Business Message Identifier field.

Datatype: "Max140Text" on page 454

4.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

Definition: Details the status of the whole message that has been received.

MessageStatus <MsgSts> contains the following **StatusAdviceReport3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Status <*Sts*>	[1..1]	CodeSet		42
	ValidationRule <*VldtnRule*>	[0..*]	±		42
	MessageDate <*MsgDt*>	[0..1]	Date		43
	Statistics <*Sttstcs*>	[0..1]			43
	TotalNumberOfRecords <*TtlNbOfRcrds*>	[1..1]	Text		43
	NumberOfRecordsPerStatus <*NbOfRcrdsPerSts*>	[1..*]			43
	DetailedNumberOfRecords <*DtldNbOfRcrds*>	[1..1]	Text		44
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		44

4.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 444

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

4.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 340 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		340
	Description <*Desc*>	[0..1]	Text		340
	SchemeName <*SchmeNm*>	[0..1]	±		341
	Issuer <*Issr*>	[0..1]	Text		341

4.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

Definition: Indicates the report date with the status advice message is related to.

Datatype: "ISODate" on page 449

4.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

Definition: Statistical information on the results of the records processing.

Statistics <Sttstcs> contains the following **OriginalReportStatistics3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords <*TtlNbOfRcrds*>	[1..1]	Text		43
	NumberOfRecordsPerStatus <*NbOfRcrdsPerSts*>	[1..*]			43
	DetailedNumberOfRecords <*DtldNbOfRcrds*>	[1..1]	Text		44
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		44

4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

Definition: Total numbers of records included in the original file.

Datatype: "Max15NumericText" on page 454

4.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

Definition: Detailed information on the number of records for each records status.

NumberOfRecordsPerStatus <NbOfRcrdsPerSts> contains the following **NumberOfRecordsPerStatus1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords <*DtldNbOfRcrds*>	[1..1]	Text		44
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		44

4.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>

Presence: [1..1]

Definition: Number of individual records contained in the message, detailed per status.

Datatype: "Max15NumericText" on page 454

4.4.1.2.4.2.2 DetailedStatus <DtldSts>

Presence: [1..1]

Definition: Common transaction status for all individual records reported.

Datatype: "ReportingRecordStatus1Code" on page 444

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

4.4.1.3 RecordStatus <RcrdSts>

Presence: [0..*]

Definition: Provides per record status on the report that has been received.

RecordStatus <RcrdSts> contains the following **StatusReportRecord3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		44
	Status *<Sts>*	[1..1]	CodeSet		45
	ValidationRule *<VldtnRule>*	[0..*]	±		45
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	45

4.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>

Presence: [1..1]

Definition: Unique and unambiguous technical identification of the original data for which the status is provided.

Datatype: "Max140Text" on page 454

4.4.1.3.2 Status <Sts>

Presence: [1..1]

Definition: Defines status of the reported transaction.

Datatype: "ReportingRecordStatus1Code" on page 444

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

4.4.1.3.3 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 340 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		340
	Description *<Desc>*	[0..1]	Text		340
	SchemeName *<SchmeNm>*	[0..1]	±		341
	Issuer *<Issr>*	[0..1]	Text		341

4.4.1.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

Constraints

- **SupplementaryDataRule**

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

4.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

Constraints

- **SupplementaryDataRule**

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

4.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.032.001.01 FinancialInstrumentReportingEquityTransparencyDataReportV01

5.1 MessageDefinition Functionality

The FinancialInstrumentReportingEquityTransparencyDataReport message is sent by the trading venues to the national competent authority to report on the transparency data for equity financial instruments.

Outline

The FinancialInstrumentReportingEquityTransparencyDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to the global report, common to all reference data.

B. EquityTransparencyData

   Details the equity transparency qualitative data reported by a trading venue.

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

5.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgEqtyTrnsprncyDataRpt>	[1..1]			
	ReportHeader <*RptHdr*>	[1..1]	±		50
	EquityTransparencyData <*EqtyTrnsprncyData*>	[1..*]		C5, C7	50
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		51
	Identification <*Id*>	[1..1]	IdentifierSet		51
	FullName <*FullNm*>	[0..1]	Text		51
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		52
	ReportingDate <*RptgDt*>	[0..1]	Date		52
	FinancialInstrumentClassification <*FinInstrmClssfctn*>	[1..1]	CodeSet		52
	NumberOutstandingInstruments <*NbOutsdngInstrms*>	[0..1]	Quantity		52
	HoldingsExceedingTotalVotingRightThreshold <*HldgsExcdgTtlVtngRghtThrshld*>	[0..1]	Quantity		52
	IssuanceSize <*IssncSz*>	[0..1]	Amount	C1, C3	53
	InstrumentPrice <*InstrmPric*>	[0..1]	Amount	C1	53
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	53

5.3 Constraints

C1 ActiveCurrency

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

C2 Country

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

C5 ValidISINRule

ISIN code must pass checksum validation.

C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C7 ValidMICRule

Where reported, Market Identification code must be an active market for that reporting period.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report, common to all reference data.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

5.4.2 EquityTransparencyData <EqtyTrnsprncyData>

Presence: [1..*]

Definition: Details the equity transparency qualitative data reported by a trading venue.

Impacted by: C5 "ValidISINRule", C7 "ValidMICRule"

EquityTransparencyData <EqtyTrnsprncyData> contains the following **TransparencyDataReport11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		51
	Identification *<Id>*	[1..1]	IdentifierSet		51
	FullName *<FullNm>*	[0..1]	Text		51
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		52
	ReportingDate *<RptgDt>*	[0..1]	Date		52
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[1..1]	CodeSet		52
	NumberOutstandingInstruments *<NbOutsdngInstrms>*	[0..1]	Quantity		52
	HoldingsExceedingTotalVotingRightThreshold *<HldgsExcdgTtlVtngRghtThrshld>*	[0..1]	Quantity		52
	IssuanceSize *<IssncSz>*	[0..1]	Amount	C1, C3	53
	InstrumentPrice *<InstrmPric>*	[0..1]	Amount	C1	53

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidMICRule**

  Where reported, Market Identification code must be an active market for that reporting period.

5.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

5.4.2.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

5.4.2.3 FullName <FullNm>

Presence: [0..1]

Definition: Full name or description of the financial instrument.

Datatype: "Max350Text" on page 455

5.4.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Segment MIC for the trading venue where applicable, otherwise the operational MIC.

Datatype: "MICIdentifier" on page 451

5.4.2.5 ReportingDate <RptgDt>

Presence: [0..1]

Definition: Date for which the data is provided.

Datatype: "ISODate" on page 449

5.4.2.6 FinancialInstrumentClassification <FinInstrmClssfctn>

Presence: [1..1]

Definition: Specifies the classification of the equity instrument.

Datatype: "EquityInstrumentReportingClassification1Code" on page 435

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositaryReceipt	Contract is of type depositary receipt.
CRFT	Certificate	Contract is of type certificates.

5.4.2.7 NumberOutstandingInstruments <NbOutsdngInstrms>

Presence: [0..1]

Definition: For shares and depositary receipts, the total number of outstanding instruments.

For ETFs, the number of units issued for trading.

Datatype: "DecimalNumberFraction5" on page 452

5.4.2.8 HoldingsExceedingTotalVotingRightThreshold <HldgsExcdgTtlVtngRghtThrshld>

Presence: [0..1]

Definition: The total number of shares corresponding to holdings exceeding 5% of total voting rights of the issuer unless such a holding is held by a collective investment undertaking or a pension fund. This field is to be populated only when actual information is known.

Datatype: "DecimalNumberFraction5" on page 452

5.4.2.9 IssuanceSize <IssncSz>

Presence: [0..1]

Definition: Issuance size of the certificate expressed in Euros.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 415

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.

5.4.2.10 InstrumentPrice <InstrmPric>

Presence: [0..1]

Definition: Before the first admission to trading of the instrument, the price of the instrument as it will stand at the start of the first day of trading.

After the first admission to trading of the instrument, the price of the instrument at the last trading day of the previous year, or at the end of the day on which a corporate action is effective. The price should be expressed in Euros. To be reported for shares and depositary receipts.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 414

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.

5.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.033.001.02 FinancialInstrumentReportingNonEquityTransparencyDataReportV02

6.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonEquityTransparencyDataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.

Outline

The FinancialInstrumentReportingNonEquityTransparencyDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to the global report.

B. NonEquityTransparencyData

   Details the non-equity transparency qualitative data reported by a trading venue.

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

6.2 Structure

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTrnsprncyDataRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		59
	NonEquityTransparencyData *<NonEqtyTrnsprncyData>*	[1..*]		C6, C10	59
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		62
	Identification *<Id>*	[1..1]	IdentifierSet		62
	FullName *<FullNm>*	[0..1]	Text		63
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		63
	ReportingDate *<RptgDt>*	[0..1]	Date		63
	MaturityDate *<MtrtyDt>*	[0..1]	Date		63
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[1..1]	CodeSet		63
	UnderlyingInstrumentAssetClass *<UndrlygInstrmAsstClss>*	[0..1]	CodeSet		63
	DerivativeContractType *<DerivCtrctTp>*	[0..1]	CodeSet		64
	Bond *<Bd>*	[0..1]	±		64
	EmissionAllowanceType *<EmssnAllwncTp>*	[0..1]	CodeSet		65
	Derivative *<Deriv>*	[0..1]			65
{Or	**Commodity** *<Cmmdty>*	[1..1]			68
	ClassSpecific *<ClssSpcfc>*	[0..1]			68
{Or	**Freight** *<Frght>*	[1..1]			68
	Size *<Sz>*	[1..1]	Text		68
	AverageTimeCharter *<AvrgTmChrtr>*	[1..1]	Text		69
Or}	**Energy** *<Nrgy>*	[1..1]			69
	SettlementLocation *<SttlmLctn>*	[1..1]	Text		69
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	69
Or	**InterestRate** *<IntrstRate>*	[1..1]			69
	UnderlyingType *<UndrlygTp>*	[1..1]			70
{Or	**SwapRelated** *<SwpRltd>*	[1..1]	CodeSet		70
Or}	**Other** *<Othr>*	[1..1]	CodeSet		71
	UnderlyingBond *<UndrlygBd>*	[0..1]			71
	Issuer *<Issr>*	[1..1]	IdentifierSet		71

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate *<MtrtyDt>*	[0..1]	Date		71
	IssuanceDate *<IssncDt>*	[0..1]	Date		72
	SwaptionNotionalCurrency *<SwptnNtnlCcy>*	[0..1]	CodeSet	C1	72
	UnderlyingSwapMaturityDate *<UndrlygSwpMtrtyDt>*	[0..1]	Date		72
	InflationIndex *<InfltnIndx>*	[0..1]		C7	72
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		72
Or}	**Name** *<Nm>*	[1..1]	Text		73
	InterestRateReference *<IntrstRateRef>*	[1..1]	±		73
Or	**ForeignExchange** *<FX>*	[1..1]			73
	ContractSubType *<CtrctSubTp>*	[1..1]	CodeSet		73
Or	**Equity** *<Eqty>*	[1..1]			73
	UnderlyingType *<UndrlygTp>*	[1..1]			74
{Or	**Basket** *<Bskt>*	[1..1]	CodeSet		74
Or	**Index** *<Indx>*	[1..1]	CodeSet		74
Or	**SingleName** *<SnglNm>*	[1..1]	CodeSet		75
Or}	**Other** *<Othr>*	[1..1]	CodeSet		75
	Parameter *<Param>*	[0..1]	CodeSet		75
Or	**ContractForDifference** *<CtrctForDiff>*	[1..1]			76
	UnderlyingType *<UndrlygTp>*	[1..1]	CodeSet		76
	NotionalCurrency1 *<NtnlCcy1>*	[0..1]	CodeSet	C2	76
	NotionalCurrency2 *<NtnlCcy2>*	[0..1]	CodeSet	C2	77
Or	**Credit** *<Cdt>*	[1..1]			77
{Or	**SingleNameCreditDefaultSwap** *<SnglNmCdtDfltSwp>*	[1..1]	±		78
Or	**CreditDefaultSwapIndex** *<CdtDfltSwpIndx>*	[1..1]			79
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		79
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		79
	Series *<Srs>*	[0..1]	Quantity		79
	Version *<Vrsn>*	[0..1]	Quantity		79
	RollMonth *<RollMnth>*	[0..12]	Quantity		80
	NextRollDate *<NxtRollDt>*	[0..1]	Date		80
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	80

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
Or	**SingleNameCreditDefaultSwapDerivative** *<SnglNmCdtDfltSwpDeriv>*	[1..1]		C8	80
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		81
	ObligationIdentification *<OblgtnId>*	[1..1]	IdentifierSet		81
	SingleName *<SnglNm>*	[1..1]	±		81
Or}	**CreditDefaultSwapIndexDerivative** *<CdtDfltSwpIndxDeriv>*	[1..1]			81
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		82
	UnderlyingCreditDefaultSwapIndex *<UndrlygCdtDfltSwpIndx>*	[1..1]			82
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		82
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		83
	Series *<Srs>*	[0..1]	Quantity		83
	Version *<Vrsn>*	[0..1]	Quantity		83
	RollMonth *<RollMnth>*	[0..12]	Quantity		83
	NextRollDate *<NxtRollDt>*	[0..1]	Date		83
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	83
Or}	**EmissionAllowance** *<EmssnAllwnc>*	[1..1]	CodeSet		84
	SupplementaryData *<SplmtryData>*	[0..*]	±	C5	84

6.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 Country

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

C4 NumberRule

If Number is negative, then Sign 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.

C6 **ValidISINRule**

ISIN code must pass checksum validation.

C7 **ValidISINRule**

ISIN code must pass checksum validation.

C8 **ValidISINRule**

ISIN code must pass checksum validation.

C9 **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

C10 **ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

6.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

Presence: [1..*]

Definition: Details the non-equity transparency qualitative data reported by a trading venue.

Impacted by: C6 "ValidISINRule", C10 "ValidMICRule"

NonEquityTransparencyData <NonEqtyTrnsprncyData> contains the following **TransparencyDataReport16** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		62
	Identification *<Id>*	[1..1]	IdentifierSet		62
	FullName *<FullNm>*	[0..1]	Text		63
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		63
	ReportingDate *<RptgDt>*	[0..1]	Date		63
	MaturityDate *<MtrtyDt>*	[0..1]	Date		63
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[1..1]	CodeSet		63
	UnderlyingInstrumentAssetClass *<UndrlygInstrmAsstClss>*	[0..1]	CodeSet		63
	DerivativeContractType *<DerivCtrctTp>*	[0..1]	CodeSet		64
	Bond *<Bd>*	[0..1]	±		64
	EmissionAllowanceType *<EmssnAllwncTp>*	[0..1]	CodeSet		65
	Derivative *<Deriv>*	[0..1]			65
{Or	**Commodity** *<Cmmdty>*	[1..1]			68
	ClassSpecific *<ClssSpcfc>*	[0..1]			68
{Or	**Freight** *<Frght>*	[1..1]			68
	Size *<Sz>*	[1..1]	Text		68
	AverageTimeCharter *<AvrgTmChrtr>*	[1..1]	Text		69
Or}	**Energy** *<Nrgy>*	[1..1]			69
	SettlementLocation *<SttlmLctn>*	[1..1]	Text		69
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	69
Or	**InterestRate** *<IntrstRate>*	[1..1]			69
	UnderlyingType *<UndrlygTp>*	[1..1]			70
{Or	**SwapRelated** *<SwpRltd>*	[1..1]	CodeSet		70
Or}	**Other** *<Othr>*	[1..1]	CodeSet		71
	UnderlyingBond *<UndrlygBd>*	[0..1]			71
	Issuer *<Issr>*	[1..1]	IdentifierSet		71
	MaturityDate *<MtrtyDt>*	[0..1]	Date		71
	IssuanceDate *<IssncDt>*	[0..1]	Date		72
	SwaptionNotionalCurrency *<SwptnNtnlCcy>*	[0..1]	CodeSet	C1	72
	UnderlyingSwapMaturityDate *<UndrlygSwpMtrtyDt>*	[0..1]	Date		72

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InflationIndex *<InfltnIndx>*	[0..1]		C7	72
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		72
Or}	**Name** *<Nm>*	[1..1]	Text		73
	InterestRateReference *<IntrstRateRef>*	[1..1]	±		73
Or	**ForeignExchange** *<FX>*	[1..1]			73
	ContractSubType *<CtrctSubTp>*	[1..1]	CodeSet		73
Or	**Equity** *<Eqty>*	[1..1]			73
	UnderlyingType *<UndrlygTp>*	[1..1]			74
{Or	**Basket** *<Bskt>*	[1..1]	CodeSet		74
Or	**Index** *<Indx>*	[1..1]	CodeSet		74
Or	**SingleName** *<SnglNm>*	[1..1]	CodeSet		75
Or}	**Other** *<Othr>*	[1..1]	CodeSet		75
	Parameter *<Param>*	[0..1]	CodeSet		75
Or	**ContractForDifference** *<CtrctForDiff>*	[1..1]			76
	UnderlyingType *<UndrlygTp>*	[1..1]	CodeSet		76
	NotionalCurrency1 *<NtnlCcy1>*	[0..1]	CodeSet	C2	76
	NotionalCurrency2 *<NtnlCcy2>*	[0..1]	CodeSet	C2	77
Or	**Credit** *<Cdt>*	[1..1]			77
{Or	**SingleNameCreditDefaultSwap** *<SnglNmCdtDfltSwp>*	[1..1]	±		78
Or	**CreditDefaultSwapIndex** *<CdtDfltSwpIndx>*	[1..1]			79
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		79
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		79
	Series *<Srs>*	[0..1]	Quantity		79
	Version *<Vrsn>*	[0..1]	Quantity		79
	RollMonth *<RollMnth>*	[0..12]	Quantity		80
	NextRollDate *<NxtRollDt>*	[0..1]	Date		80
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	80
Or	**SingleNameCreditDefaultSwapDerivative** *<SnglNmCdtDfltSwpDeriv>*	[1..1]		C8	80
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		81
	ObligationIdentification *<OblgtnId>*	[1..1]	IdentifierSet		81

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SingleName <*SnglNm*>	[1..1]	±		81
Or}	**CreditDefaultSwapIndexDerivative** <*CdtDfltSwpIndxDeriv*>	[1..1]			81
	UnderlyingCreditDefaultSwapIdentification <*UndrlygCdtDfltSwpId*>	[0..1]	IdentifierSet		82
	UnderlyingCreditDefaultSwapIndex <*UndrlygCdtDfltSwpIndx*>	[1..1]			82
	UnderlyingIndexIdentification <*UndrlygIndxId*>	[0..1]	IdentifierSet		82
	UnderlyingIndexName <*UndrlygIndxNm*>	[0..1]	Text		83
	Series <*Srs*>	[0..1]	Quantity		83
	Version <*Vrsn*>	[0..1]	Quantity		83
	RollMonth <*RollMnth*>	[0..12]	Quantity		83
	NextRollDate <*NxtRollDt*>	[0..1]	Date		83
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	83
Or}	**EmissionAllowance** <*EmssnAllwnc*>	[1..1]	CodeSet		84

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidMICRule**

  Where reported, Market Identification code must be an active market for that reporting period.

6.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

6.4.2.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.3 FullName <FullNm>

Presence: [0..1]

Definition: Full name or description of the financial instrument.

Datatype: "Max350Text" on page 455

6.4.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Segment MIC for the trading venue where applicable, otherwise the operational MIC.

Datatype: "MICIdentifier" on page 451

6.4.2.5 ReportingDate <RptgDt>

Presence: [0..1]

Definition: Date this information is reported in relation to.

Datatype: "ISODate" on page 449

6.4.2.6 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument. Field applicable for the asset classes of bonds, interest rate derivatives, equity derivatives, commodity derivatives, foreign exchange derivatives, credit derivatives, C10 derivatives and derivatives on emission allowances.

Datatype: "ISODate" on page 449

6.4.2.7 FinancialInstrumentClassification <FinInstrmClssfctn>

Presence: [1..1]

Definition: Identification of non-equity financial instruments.

Datatype: "NonEquityInstrumentReportingClassification1Code" on page 439

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

6.4.2.8 UnderlyingInstrumentAssetClass <UndrlygInstrmAsstClss>

Presence: [0..1]

Definition: Details on the type of asset class a non-equity financial instrument can be classified as.

Datatype: "ProductType5Code" on page 443

CodeName	Name	Definition
EMAL	EmissionAllowance	Identifies categories of instruments related to Emission Allowance.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
EQUI	Equity	Identifies the nature or type of an equity.
COMM	Commodity	Identifies categories of instruments that are commodities.
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.

6.4.2.9 DerivativeContractType <DerivCtrctTp>

Presence: [0..1]

Definition: Details on the contract type a derivative non-equity financial instrument can be classified as.

Datatype: "FinancialInstrumentContractType1Code" on page 437

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FORW	Forward	Contract of type forward.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
OPTN	Option	Contract of type option.
OTHR	Other	Contract of other financial instrument contract type.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
FONS	FuturesOnSwap	Contract of type future on a swap.
PSWP	PortfolioSwap	Contract of type portfolio swap.
FFAS	ForwardFreightAgreement	Contract of type forward freight agreement.
FWOS	ForwardsOnASwap	Contract of type forwards on a swap.

6.4.2.10 Bond <Bd>

Presence: [0..1]

Definition: Details specific to a bond / debt instrument.

Bond <Bd> contains the following elements (see "DebtInstrument5" on page 414 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		414
	IssuanceDate <*IssncDt*>	[1..1]	Date		414

6.4.2.11 EmissionAllowanceType <EmssnAllwncTp>

Presence: [0..1]

Definition: Details the reporting of the emission allowance sub type.

Datatype: "EmissionAllowanceProductType2Code" on page 435

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).

6.4.2.12 Derivative <Deriv>

Presence: [0..1]

Definition: Derivative specific details.

Derivative <Deriv> contains one of the following **Derivative3Choice** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	**Commodity** *<Cmmdty>*	[1..1]			68
	ClassSpecific *<ClssSpcfc>*	[0..1]			68
{Or	**Freight** *<Frght>*	[1..1]			68
	Size *<Sz>*	[1..1]	Text		68
	AverageTimeCharter *<AvrgTmChrtr>*	[1..1]	Text		69
Or}	**Energy** *<Nrgy>*	[1..1]			69
	SettlementLocation *<SttlmLctn>*	[1..1]	Text		69
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	69
Or	**InterestRate** *<IntrstRate>*	[1..1]			69
	UnderlyingType *<UndrlygTp>*	[1..1]			70
{Or	**SwapRelated** *<SwpRltd>*	[1..1]	CodeSet		70
Or}	**Other** *<Othr>*	[1..1]	CodeSet		71
	UnderlyingBond *<UndrlygBd>*	[0..1]			71
	Issuer *<Issr>*	[1..1]	IdentifierSet		71
	MaturityDate *<MtrtyDt>*	[0..1]	Date		71
	IssuanceDate *<IssncDt>*	[0..1]	Date		72
	SwaptionNotionalCurrency *<SwptnNtnlCcy>*	[0..1]	CodeSet	C1	72
	UnderlyingSwapMaturityDate *<UndrlygSwpMtrtyDt>*	[0..1]	Date		72
	InflationIndex *<InfltnIndx>*	[0..1]		C7	72
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		72
Or}	**Name** *<Nm>*	[1..1]	Text		73
	InterestRateReference *<IntrstRateRef>*	[1..1]	±		73
Or	**ForeignExchange** *<FX>*	[1..1]			73
	ContractSubType *<CtrctSubTp>*	[1..1]	CodeSet		73
Or	**Equity** *<Eqty>*	[1..1]			73
	UnderlyingType *<UndrlygTp>*	[1..1]			74
{Or	**Basket** *<Bskt>*	[1..1]	CodeSet		74
Or	**Index** *<Indx>*	[1..1]	CodeSet		74
Or	**SingleName** *<SnglNm>*	[1..1]	CodeSet		75
Or}	**Other** *<Othr>*	[1..1]	CodeSet		75
	Parameter *<Param>*	[0..1]	CodeSet		75

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**ContractForDifference** *<CtrctForDiff>*	[1..1]			76
	UnderlyingType *<UndrlygTp>*	[1..1]	CodeSet		76
	NotionalCurrency1 *<NtnlCcy1>*	[0..1]	CodeSet	C2	76
	NotionalCurrency2 *<NtnlCcy2>*	[0..1]	CodeSet	C2	77
Or	**Credit** *<Cdt>*	[1..1]			77
{Or	**SingleNameCreditDefaultSwap** *<SnglNmCdtDfltSwp>*	[1..1]	±		78
Or	**CreditDefaultSwapIndex** *<CdtDfltSwpIndx>*	[1..1]			79
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		79
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		79
	Series *<Srs>*	[0..1]	Quantity		79
	Version *<Vrsn>*	[0..1]	Quantity		79
	RollMonth *<RollMnth>*	[0..12]	Quantity		80
	NextRollDate *<NxtRollDt>*	[0..1]	Date		80
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	80
Or	**SingleNameCreditDefaultSwapDerivative** *<SnglNmCdtDfltSwpDeriv>*	[1..1]		C8	80
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		81
	ObligationIdentification *<OblgtnId>*	[1..1]	IdentifierSet		81
	SingleName *<SnglNm>*	[1..1]	±		81
Or}	**CreditDefaultSwapIndexDerivative** *<CdtDfltSwpIndxDeriv>*	[1..1]			81
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		82
	UnderlyingCreditDefaultSwapIndex *<UndrlygCdtDfltSwpIndx>*	[1..1]			82
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		82
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		83
	Series *<Srs>*	[0..1]	Quantity		83
	Version *<Vrsn>*	[0..1]	Quantity		83
	RollMonth *<RollMnth>*	[0..12]	Quantity		83
	NextRollDate *<NxtRollDt>*	[0..1]	Date		83
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	83
Or}	**EmissionAllowance** *<EmssnAllwnc>*	[1..1]	CodeSet		84

6.4.2.12.1 Commodity <Cmmdty>

Presence: [1..1]

Definition: Details specific for commodity derivatives.

Commodity <Cmmdty> contains the following **CommodityDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClassSpecific *<ClssSpcfc>*	[0..1]			68
{Or	**Freight** *<Frght>*	[1..1]			68
	Size *<Sz>*	[1..1]	Text		68
	AverageTimeCharter *<AvrgTmChrtr>*	[1..1]	Text		69
Or}	**Energy** *<Nrgy>*	[1..1]			69
	SettlementLocation *<SttlmLctn>*	[1..1]	Text		69
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	69

6.4.2.12.1.1 ClassSpecific <ClssSpcfc>

Presence: [0..1]

Definition: Provides specific information related to commodity derivatives.

ClassSpecific <ClssSpcfc> contains one of the following **CommodityDerivative2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Freight** *<Frght>*	[1..1]			68
	Size *<Sz>*	[1..1]	Text		68
	AverageTimeCharter *<AvrgTmChrtr>*	[1..1]	Text		69
Or}	**Energy** *<Nrgy>*	[1..1]			69
	SettlementLocation *<SttlmLctn>*	[1..1]	Text		69

6.4.2.12.1.1.1 Freight <Frght>

Presence: [1..1]

Definition: Details specific to freight derivatives.

Freight <Frght> contains the following **CommodityDerivative5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Size *<Sz>*	[1..1]	Text		68
	AverageTimeCharter *<AvrgTmChrtr>*	[1..1]	Text		69

6.4.2.12.1.1.1.1 Size <Sz>

Presence: [1..1]

Definition: Specification of the size related to the freight sub type. Field to be populated when the base product field is equal to freight.

Datatype: "Max25Text" on page 455

6.4.2.12.1.1.1.2 AverageTimeCharter <AvrgTmChrtr>

Presence: [1..1]

Definition: Details the specific route or time charter average. Field to be populated when the base product field is equal to freight.

Datatype: "Max25Text" on page 455

6.4.2.12.1.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Details specific to energy derivatives.

Energy <Nrgy> contains the following **CommodityDerivative6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementLocation *<SttlmLctn>*	[1..1]	Text		69

6.4.2.12.1.1.2.1 SettlementLocation <SttlmLctn>

Presence: [1..1]

Definition: Place where the delivery and the cash settlement of the base product occurs.

Datatype: "Max25Text" on page 455

6.4.2.12.1.2 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

6.4.2.12.2 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Details specific for Interest rate.

InterestRate <IntrstRate> contains the following **InterestRateDerivative5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnderlyingType *<UndrlygTp>*	[1..1]			70
{Or	**SwapRelated** *<SwpRltd>*	[1..1]	CodeSet		70
Or}	**Other** *<Othr>*	[1..1]	CodeSet		71
	UnderlyingBond *<UndrlygBd>*	[0..1]			71
	Issuer *<Issr>*	[1..1]	IdentifierSet		71
	MaturityDate *<MtrtyDt>*	[0..1]	Date		71
	IssuanceDate *<IssncDt>*	[0..1]	Date		72
	SwaptionNotionalCurrency *<SwptnNtnlCcy>*	[0..1]	CodeSet	C1	72
	UnderlyingSwapMaturityDate *<UndrlygSwpMtrtyDt>*	[0..1]	Date		72
	InflationIndex *<InfltnIndx>*	[0..1]		C7	72
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		72
Or}	**Name** *<Nm>*	[1..1]	Text		73
	InterestRateReference *<IntrstRateRef>*	[1..1]	±		73

6.4.2.12.2.1 UnderlyingType <UndrlygTp>

Presence: [1..1]

Definition: Specific details on the underlying type of the interest rate derivative.

UnderlyingType <UndrlygTp> contains one of the following **InterestRateDerivative2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**SwapRelated** *<SwpRltd>*	[1..1]	CodeSet		70
Or}	**Other** *<Othr>*	[1..1]	CodeSet		71

6.4.2.12.2.1.1 SwapRelated <SwpRltd>

Presence: [1..1]

Definition: Underlying interest rate type is a swap, swaption, a future on a swap or a forward on a swap with regard to the underlying swap.

Datatype: "SwapType1Code" on page 446

CodeName	Name	Definition
OSSC	OvernightIndexSingleCurrencySwap	Overnight Index Single Currency Swap.
XFSC	FixedToFloatSingleCurrencySwap	Fixed to Float Single Currency Swap.
XFMC	FixedToFloatMultiCurrencySwap	Fixed to Float Multi Currency Swap.
XXSC	FixedToFixedSingleCurrencySwap	Fixed to Fixed Single Currency Swap.

CodeName	Name	Definition
XXMC	FixedToFixedMultiCurrencySwap	Fixed to Fixed Multi Currency Swap.
IFMC	InflationMultiCurrencySwap	Inflation Multi Currency Swap.
FFSC	FloatToFloatSingleCurrencySwap	Float to Float Single Currency Swap.
FFMC	FloatToFloatMultiCurrencySwap	Float to Float Multi Currency Swap.
IFSC	InflationSingleCurrencySwap	Inflation Single Currency Swap.
OSMC	OvernightIndexMultiCurrencySwap	Overnight Index Multi Currency Swap.

6.4.2.12.2.1.2 Other <Othr>

Presence: [1..1]

Definition: Where contract type is different from swaps, swaptions, futures on swaps and forwards on a swap, this field is used.

Datatype: "UnderlyingInterestRateType3Code" on page 449

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
BNDF	BondFuture	Underlying is a bond future.
INTR	InterestRate	Underlying is interest rate.
IFUT	InterestRateFutureFRA	Underlying is an interest rate future or a forward rate agreement (FRA).

6.4.2.12.2.2 UnderlyingBond <UndrlygBd>

Presence: [0..1]

Definition: Populated when the underlying type is a bond or a bond future. Details the issuer and maturity date of the bond.

UnderlyingBond <UndrlygBd> contains the following **BondDerivative2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[1..1]	IdentifierSet		71
	MaturityDate <*MtrtyDt*>	[0..1]	Date		71
	IssuanceDate <*IssncDt*>	[0..1]	Date		72

6.4.2.12.2.2.1 Issuer <Issr>

Presence: [1..1]

Definition: Legal Entity Identifier (LEI) code of the issuer of the direct or ultimate underlying bond.

Datatype: "LEIIdentifier" on page 451

6.4.2.12.2.2.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date of maturity of the underlying bond. This field applies to debt instruments with defined maturity.

Datatype: "ISODate" on page 449

6.4.2.12.2.2.3 IssuanceDate <IssncDt>

Presence: [0..1]

Definition: Populated with the issuance date of the underlying bond.

Datatype: "ISODate" on page 449

6.4.2.12.2.3 SwaptionNotionalCurrency <SwptnNtnlCcy>

Presence: [0..1]

Definition: Notional currency of a swaption.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 416

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.

6.4.2.12.2.4 UnderlyingSwapMaturityDate <UndrlygSwpMtrtyDt>

Presence: [0..1]

Definition: Maturity date of the underlying swap, populated for swaptions, futures on swaps and forwards on a swap only.

Datatype: "ISODate" on page 449

6.4.2.12.2.5 InflationIndex <InfltnIndx>

Presence: [0..1]

Definition: Populated to define the inflation index.

Impacted by: C7 "ValidISINRule"

InflationIndex <InfltnIndx> contains one of the following **InflationIndex1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		72
Or}	**Name** <*Nm*>	[1..1]	Text		73

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

6.4.2.12.2.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN) of the inflation index.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.12.2.5.2 Name <Nm>

Presence: [1..1]

Definition: Standardised name of the index.

Datatype: "Max25Text" on page 455

6.4.2.12.2.6 InterestRateReference <IntrstRateRef>

Presence: [1..1]

Definition: Provides the interest rate against a reference rate and term in number of days, weeks, months or years.

InterestRateReference <IntrstRateRef> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

6.4.2.12.3 ForeignExchange <FX>

Presence: [1..1]

Definition: Details specific for Foreign exchange.

ForeignExchange <FX> contains the following **ForeignExchangeDerivative2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractSubType <*CtrctSubTp*>	[1..1]	CodeSet		73

6.4.2.12.3.1 ContractSubType <CtrctSubTp>

Presence: [1..1]

Definition: Type of deliverable and non-deliverable forwards, options and swaps contract. .

Datatype: "AssetClassSubProductType19Code" on page 424

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.
NDLV	NonDeliverable	Commodity of type non deliverable.

6.4.2.12.4 Equity <Eqty>

Presence: [1..1]

Definition: Details specific for Equity derivatives.

Equity <Eqty> contains the following **EquityDerivative2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnderlyingType <*UndrlygTp*>	[1..1]			74
{Or	**Basket** <*Bskt*>	[1..1]	CodeSet		74
Or	**Index** <*Indx*>	[1..1]	CodeSet		74
Or	**SingleName** <*SnglNm*>	[1..1]	CodeSet		75
Or}	**Other** <*Othr*>	[1..1]	CodeSet		75
	Parameter <*Param*>	[0..1]	CodeSet		75

6.4.2.12.4.1 UnderlyingType <UndrlygTp>

Presence: [1..1]

Definition: Underlying type of the equity derivative.

UnderlyingType <UndrlygTp> contains one of the following **EquityDerivative3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Basket** <*Bskt*>	[1..1]	CodeSet		74
Or	**Index** <*Indx*>	[1..1]	CodeSet		74
Or	**SingleName** <*SnglNm*>	[1..1]	CodeSet		75
Or}	**Other** <*Othr*>	[1..1]	CodeSet		75

6.4.2.12.4.1.1 Basket <Bskt>

Presence: [1..1]

Definition: Populated when sub asset class is either swaps or portfolio swaps and the underlying type is a basket.

Datatype: "UnderlyingEquityType3Code" on page 448

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.

6.4.2.12.4.1.2 Index <Indx>

Presence: [1..1]

Definition: Populated when the sub asset class is either swap or portfolio swap and the underlying type is an index.

Datatype: "UnderlyingEquityType4Code" on page 448

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
DIVI	DividendIndex	Underlying is a dividend index.
OTHR	Other	Underlying is of other type.

CodeName	Name	Definition
VOLI	VolatilityIndex	Underlying is a volatility index.

6.4.2.12.4.1.3 SingleName <SnglNm>

Presence: [1..1]

Definition: Populated when sub asset class is either swaps or portfolio swaps and the underlying type is a single name.

Datatype: "UnderlyingEquityType5Code" on page 448

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

6.4.2.12.4.1.4 Other <Othr>

Presence: [1..1]

Definition: Populated when the sub asset class is neither swaps nor portfolio swaps.

Datatype: "UnderlyingEquityType6Code" on page 448

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.
DIVI	DividendIndex	Underlying is a dividend index.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
OTHR	Other	Underlying is of other type.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.
STIX	StockIndex	Underlying is a stock index.
VOLI	VolatilityIndex	Underlying is a volatility index.

6.4.2.12.4.2 Parameter <Param>

Presence: [0..1]

Definition: Return parameter for the equity derivative.

Datatype: "EquityReturnParameter1Code" on page 436

CodeName	Name	Definition
PRDV	ParameterReturnDividend	Equity derivative parameter Return Dividend.
PRVA	ParameterReturnVariance	Equity derivative parameter Return Variance.
PRVO	ParameterReturnVolatility	Equity derivative parameter Return Volatility.

CodeName	Name	Definition
PRBP	PriceReturnBasicPerformanceParameter	Equity derivative parameter Price Return Basis Performance.

6.4.2.12.5 ContractForDifference <CtrctForDiff>

Presence: [1..1]

Definition: Details specific for Contract for difference (CFDs).

ContractForDifference <CtrctForDiff> contains the following **ContractForDifference2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnderlyingType <*UndrlygTp*>	[1..1]	CodeSet		76
	NotionalCurrency1 <*NtnlCcy1*>	[0..1]	CodeSet	C2	76
	NotionalCurrency2 <*NtnlCcy2*>	[0..1]	CodeSet	C2	77

6.4.2.12.5.1 UnderlyingType <UndrlygTp>

Presence: [1..1]

Definition: Underlying type of the contract for difference.

Datatype: "UnderlyingContractForDifferenceType3Code" on page 447

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
COMM	Commodity	Underlying is a commodity.
CURR	Currency	Underlying is a currency.
EMAL	EmissionAllowance	Underlying is an emission allowance.
EQUI	Equity	Underlying is an equity.
FTEQ	FutureOnEquity	Underlying is a future on equity.
OPEQ	OptionOnEquity	Underlying is an option on equity.
OTHR	Other	Underlying is of other type.

6.4.2.12.5.2 NotionalCurrency1 <NtnlCcy1>

Presence: [0..1]

Definition: Currency 1 of the underlying currency pair.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

6.4.2.12.5.3 NotionalCurrency2 <NtnlCcy2>

Presence: [0..1]

Definition: Currency 2 of the underlying currency pair.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

6.4.2.12.6 Credit <Cdt>

Presence: [1..1]

Definition: Details specific for a credit derivative.

Credit <Cdt> contains one of the following **CreditDefaultSwapsDerivative4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**SingleNameCreditDefaultSwap** *<SnglNmCdtDfltSwp>*	[1..1]	±		78
Or	**CreditDefaultSwapIndex** *<CdtDfltSwpIndx>*	[1..1]			79
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		79
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		79
	Series *<Srs>*	[0..1]	Quantity		79
	Version *<Vrsn>*	[0..1]	Quantity		79
	RollMonth *<RollMnth>*	[0..12]	Quantity		80
	NextRollDate *<NxtRollDt>*	[0..1]	Date		80
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	80
Or	**SingleNameCreditDefaultSwapDerivative** *<SnglNmCdtDfltSwpDeriv>*	[1..1]		C8	80
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		81
	ObligationIdentification *<OblgtnId>*	[1..1]	IdentifierSet		81
	SingleName *<SnglNm>*	[1..1]	±		81
Or}	**CreditDefaultSwapIndexDerivative** *<CdtDfltSwpIndxDeriv>*	[1..1]			81
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		82
	UnderlyingCreditDefaultSwapIndex *<UndrlygCdtDfltSwpIndx>*	[1..1]			82
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		82
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		83
	Series *<Srs>*	[0..1]	Quantity		83
	Version *<Vrsn>*	[0..1]	Quantity		83
	RollMonth *<RollMnth>*	[0..12]	Quantity		83
	NextRollDate *<NxtRollDt>*	[0..1]	Date		83
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	83

6.4.2.12.6.1 SingleNameCreditDefaultSwap <SnglNmCdtDfltSwp>

Presence: [1..1]

Definition: A credit default swap on a single name instrument.

SingleNameCreditDefaultSwap <SnglNmCdtDfltSwp> contains the following elements (see "CreditDefaultSwapSingleName2" on page 328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SovereignIssuer *<SvrgnIssr>*	[1..1]	Indicator		329
	ReferenceParty *<RefPty>*	[0..1]	±		329
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C1	329

6.4.2.12.6.2 CreditDefaultSwapIndex <CdtDfltSwpIndx>

Presence: [1..1]

Definition: A credit default swap on an index.

CreditDefaultSwapIndex <CdtDfltSwpIndx> contains the following **CreditDefaultSwapIndex3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		79
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		79
	Series *<Srs>*	[0..1]	Quantity		79
	Version *<Vrsn>*	[0..1]	Quantity		79
	RollMonth *<RollMnth>*	[0..12]	Quantity		80
	NextRollDate *<NxtRollDt>*	[0..1]	Date		80
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	80

6.4.2.12.6.2.1 UnderlyingIndexIdentification <UndrlygIndxId>

Presence: [0..1]

Definition: Derivative on a credit default swap with the ISIN code of the underlying index.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.12.6.2.2 UnderlyingIndexName <UndrlygIndxNm>

Presence: [0..1]

Definition: To be populated for derivatives on a CDS index with the standardized name of the index.

Datatype: "Max25Text" on page 455

6.4.2.12.6.2.3 Series <Srs>

Presence: [0..1]

Definition: Series number of the composition of the index if applicable.

Datatype: "Number" on page 453

6.4.2.12.6.2.4 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 453

6.4.2.12.6.2.5 RollMonth <RollMnth>

Presence: [0..12]

Definition: All months when the roll is expected as established by the index provider for a given year. Field should be repeated for each month in the roll.

Datatype: "RestrictedMonthExact2Number" on page 453

6.4.2.12.6.2.6 NextRollDate <NxtRollDt>

Presence: [0..1]

Definition: To be populated in the case of a CDS Index or a derivative CDS Index with the next roll date of the index as established by the index provider.

Datatype: "ISODate" on page 449

6.4.2.12.6.2.7 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

6.4.2.12.6.3 SingleNameCreditDefaultSwapDerivative <SnglNmCdtDfltSwpDeriv>

Presence: [1..1]

Definition: A credit default swap derivative on a single name.

Impacted by: C8 "ValidISINRule"

SingleNameCreditDefaultSwapDerivative <SnglNmCdtDfltSwpDeriv> contains the following **CreditDefaultSwapDerivative6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		81
	ObligationIdentification *<OblgtnId>*	[1..1]	IdentifierSet		81
	SingleName *<SnglNm>*	[1..1]	±		81

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

6.4.2.12.6.3.1 UnderlyingCreditDefaultSwapIdentification <UndrlygCdtDfltSwpId>

Presence: [0..1]

Definition: Derivative on a credit default swap with the ISIN code of the underlying swap.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.12.6.3.2 ObligationIdentification <OblgtnId>

Presence: [1..1]

Definition: Identification of the reference obligation for a derivative on a credit default swap.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.12.6.3.3 SingleName <SnglNm>

Presence: [1..1]

Definition: Describes the single name specific details the derivative is being made on.

SingleName <SnglNm> contains the following elements (see "CreditDefaultSwapSingleName2" on page 328 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <*SvrgnIssr*>	[1..1]	Indicator		329
	ReferenceParty <*RefPty*>	[0..1]	±		329
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C1	329

6.4.2.12.6.4 CreditDefaultSwapIndexDerivative <CdtDfltSwpIndxDeriv>

Presence: [1..1]

Definition: A credit default swap derivative on an index.

CreditDefaultSwapIndexDerivative <CdtDfltSwpIndxDeriv> contains the following **CreditDefaultSwapDerivative5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnderlyingCreditDefaultSwapIdentification *<UndrlygCdtDfltSwpId>*	[0..1]	IdentifierSet		82
	UnderlyingCreditDefaultSwapIndex *<UndrlygCdtDfltSwpIndx>*	[1..1]			82
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		82
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		83
	Series *<Srs>*	[0..1]	Quantity		83
	Version *<Vrsn>*	[0..1]	Quantity		83
	RollMonth *<RollMnth>*	[0..12]	Quantity		83
	NextRollDate *<NxtRollDt>*	[0..1]	Date		83
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	83

6.4.2.12.6.4.1 UnderlyingCreditDefaultSwapIdentification <UndrlygCdtDfltSwpId>

Presence: [0..1]

Definition: Derivative on a credit default swap with the ISIN code of the underlying swap.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.12.6.4.2 UnderlyingCreditDefaultSwapIndex <UndrlygCdtDfltSwpIndx>

Presence: [1..1]

Definition: Describes the Credit Default Swap Index specific details the derivative is being made on.

UnderlyingCreditDefaultSwapIndex <UndrlygCdtDfltSwpIndx> contains the following **CreditDefaultSwapIndex3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnderlyingIndexIdentification *<UndrlygIndxId>*	[0..1]	IdentifierSet		82
	UnderlyingIndexName *<UndrlygIndxNm>*	[0..1]	Text		83
	Series *<Srs>*	[0..1]	Quantity		83
	Version *<Vrsn>*	[0..1]	Quantity		83
	RollMonth *<RollMnth>*	[0..12]	Quantity		83
	NextRollDate *<NxtRollDt>*	[0..1]	Date		83
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	83

6.4.2.12.6.4.2.1 UnderlyingIndexIdentification <UndrlygIndxId>

Presence: [0..1]

Definition: Derivative on a credit default swap with the ISIN code of the underlying index.

Datatype: "ISINOct2015Identifier" on page 450

6.4.2.12.6.4.2.2 UnderlyingIndexName <UndrlygIndxNm>

Presence: [0..1]

Definition: To be populated for derivatives on a CDS index with the standardized name of the index.

Datatype: "Max25Text" on page 455

6.4.2.12.6.4.2.3 Series <Srs>

Presence: [0..1]

Definition: Series number of the composition of the index if applicable.

Datatype: "Number" on page 453

6.4.2.12.6.4.2.4 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 453

6.4.2.12.6.4.2.5 RollMonth <RollMnth>

Presence: [0..12]

Definition: All months when the roll is expected as established by the index provider for a given year. Field should be repeated for each month in the roll.

Datatype: "RestrictedMonthExact2Number" on page 453

6.4.2.12.6.4.2.6 NextRollDate <NxtRollDt>

Presence: [0..1]

Definition: To be populated in the case of a CDS Index or a derivative CDS Index with the next roll date of the index as established by the index provider.

Datatype: "ISODate" on page 449

6.4.2.12.6.4.2.7 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

6.4.2.12.7 EmissionAllowance <EmssnAllwnc>

Presence: [1..1]

Definition: Details specific for emission allowance derivatives

Datatype: "EmissionAllowanceProductType1Code" on page 435

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
OTHR	Other	Commodity attribute of other type.

6.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.035.001.01 FinancialInstrumentReportingTradingVolumeCapDataReportV01

7.1 MessageDefinition Functionality

The FinancialInstrumentReportingTradingVolumeCapDataReport message is sent by the trading venue to the national competent authority to report the total volume of trading and volumes of trading under reference price waiver and negotiated transactions waiver.

Outline

The FinancialInstrumentReportingTradingVolumeCapDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. VolumeCapData

Provides details on the volume of trades of financial instruments.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTradgVolCapDataRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		87
	VolumeCapData *<VolCapData>*	[1..*]		C6	87
	ReportingPeriod *<RptgPrd>*	[0..1]	±		88
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		88
	InstrumentReport *<InstrmRpt>*	[1..*]		C4	88
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		89
	Identification *<Id>*	[1..1]	IdentifierSet		89
	Currency *<Ccy>*	[1..1]	CodeSet	C1	89
	TotalTradingVolume *<TtlTradgVol>*	[1..1]	Amount		89
	TotalReferencePriceTradingVolume *<TtlRefPricTradgVol>*	[1..1]	Amount		89
	TotalNegotiatedTransactionsTradingVolume *<TtlNgtdTxsTradgVol>*	[1..1]	Amount		90
	SupplementaryData *<SplmtryData>*	[0..*]	±	C3	90

7.3 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 Country

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

C3 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.

C4 ValidISINRule

ISIN code must pass checksum validation.

C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C6 ValidMICRule

Where populated, the market identification code must be an active market at the time of reporting.

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

7.4.2 VolumeCapData <VolCapData>

Presence: [1..*]

Definition: Provides details on the volume of trades of financial instruments.

Impacted by: C6 "ValidMICRule"

VolumeCapData <VolCapData> contains the following **VolumeCapReport1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingPeriod <*RptgPrd*>	[0..1]	±		88
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		88
	InstrumentReport <*InstrmRpt*>	[1..*]		C4	88
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		89
	Identification <*Id*>	[1..1]	IdentifierSet		89
	Currency <*Ccy*>	[1..1]	CodeSet	C1	89
	TotalTradingVolume <*TtlTradgVol*>	[1..1]	Amount		89
	TotalReferencePriceTradingVolume <*TtlRefPricTradgVol*>	[1..1]	Amount		89
	TotalNegotiatedTransactionsTradingVolume <*TtlNgtdTxsTradgVol*>	[1..1]	Amount		90

Constraints

- **ValidMICRule**

  Where populated, the market identification code must be an active market at the time of reporting.

7.4.2.1 ReportingPeriod <RptgPrd>

Presence: [0..1]

Definition: Date or date range the report relates to.

ReportingPeriod <RptgPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

7.4.2.2 TradingVenue <TradgVn>

Presence: [0..1]

Definition: The venue this report is in relation to specified as {MIC} (segment MIC, where available, otherwise operational MIC).

Datatype: "MICIdentifier" on page 451

7.4.2.3 InstrumentReport <InstrmRpt>

Presence: [1..*]

Definition: Volume cap data specific to a reporting period.

Impacted by: C4 "ValidISINRule"

InstrumentReport <InstrmRpt> contains the following **VolumeCapReport2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		89
	Identification <*Id*>	[1..1]	IdentifierSet		89
	Currency <*Ccy*>	[1..1]	CodeSet	C1	89
	TotalTradingVolume <*TtlTradgVol*>	[1..1]	Amount		89
	TotalReferencePriceTradingVolume <*TtlRefPricTradgVol*>	[1..1]	Amount		89
	TotalNegotiatedTransactionsTradingVolume <*TtlNgtdTxsTradgVol*>	[1..1]	Amount		90

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

7.4.2.3.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and feedback messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

7.4.2.3.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

7.4.2.3.3 Currency <Ccy>

Presence: [1..1]

Definition: Currency of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

7.4.2.3.4 TotalTradingVolume <TtlTradgVol>

Presence: [1..1]

Definition: Total traded volume of the instrument in this specific reporting period.

Datatype: "ImpliedCurrencyAndAmount" on page 416

7.4.2.3.5 TotalReferencePriceTradingVolume <TtlRefPricTradgVol>

Presence: [1..1]

Definition: Total volume of trading under reference price waiver as defined under the local regulation.

Datatype: "ImpliedCurrencyAndAmount" on page 416

7.4.2.3.6 TotalNegotiatedTransactionsTradingVolume <TtlNgtdTxsTradgVol>

Presence: [1..1]

Definition: Total volume of trading under negotiated transactions waiver as defined under the local regulation.

Datatype: "ImpliedCurrencyAndAmount" on page 416

7.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C3 "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)		339

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 auth.036.001.03 FinancialInstrumentReportingReferenceDataDeltaReportV03

8.1 MessageDefinition Functionality

The FinancialInstrumentReportingReferenceDataDeltaReport message is sent by the trading venues to the national competent authority to report on changes that have occurred in the base data between reference data file generation.

Outline

The FinancialInstrumentReportingReferenceDataDeltaReportV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to the global report.

B. FinancialInstrument

   Provides the details of the reference data that have been updated (since the last report).

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

8.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataDltaRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		99
	FinancialInstrument *<FinInstrm>*	[0..*]			99
{Or	**ModifiedRecord** *<ModfdRcrd>*	[1..1]		C18, C20	105
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		107
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C16, C22, C27	108
	Identification *<Id>*	[1..1]	IdentifierSet		108
	FullName *<FullNm>*	[1..1]	Text		108
	ShortName *<ShrtNm>*	[0..1]	Text		108
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		109
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	109
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		109
	Issuer *<Issr>*	[1..1]	IdentifierSet		109
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C25, C29	109
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			110
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	110
	MaturityDate *<MtrtyDt>*	[0..1]	Date		111
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	111
	InterestRate *<IntrstRate>*	[1..1]	±		111
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		112
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	112
	ExpiryDate *<XpryDt>*	[0..1]	Date		114
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	114
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			114
{Or	**Single** *<Sngl>*	[1..1]	±		114
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	115
	OptionType *<OptnTp>*	[0..1]	CodeSet		115
	StrikePrice *<StrkPric>*	[0..1]	±		115

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		116
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		116
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	117
	Commodity *<Cmmdty>*	[0..1]			117
	Product *<Pdct>*	[1..1]	±		118
	TransactionType *<TxTp>*	[0..1]	CodeSet		118
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		119
	Interest *<Intrst>*	[0..1]			119
	InterestRate *<IntrstRate>*	[1..1]	±		119
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		120
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	120
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		120
	ForeignExchange *<FX>*	[0..1]			121
	FXType *<FxTp>*	[0..1]	CodeSet		121
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	121
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	122
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		122
	LastUpdate *<LastUpd>*	[0..1]	DateTime		122
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		122
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	123
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		123
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		123
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		123
Or	**NewRecord** *<NewRcrd>*	[1..1]		C18, C20	124
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		126
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C16, C22, C27	127
	Identification *<Id>*	[1..1]	IdentifierSet		127
	FullName *<FullNm>*	[1..1]	Text		127
	ShortName *<ShrtNm>*	[0..1]	Text		127
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		128

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	128
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		128
	Issuer <*Issr*>	[1..1]	IdentifierSet		128
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C25, C29	128
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			129
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C2, C5	129
	MaturityDate <*MtrtyDt*>	[0..1]	Date		130
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C2, C5	130
	InterestRate <*IntrstRate*>	[1..1]	±		130
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		131
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	131
	ExpiryDate <*XpryDt*>	[0..1]	Date		133
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	133
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			133
{Or	**Single** <*Sngl*>	[1..1]	±		133
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	134
	OptionType <*OptnTp*>	[0..1]	CodeSet		134
	StrikePrice <*StrkPric*>	[0..1]	±		134
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		135
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		135
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	136
	Commodity <*Cmmdty*>	[0..1]			136
	Product <*Pdct*>	[1..1]	±		137
	TransactionType <*TxTp*>	[0..1]	CodeSet		137
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		138
	Interest <*Intrst*>	[0..1]			138
	InterestRate <*IntrstRate*>	[1..1]	±		138
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		139
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	139
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		139
	ForeignExchange <*FX*>	[0..1]			140

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FXType *<FxTp>*	[0..1]	CodeSet		140
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	140
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	141
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		141
	LastUpdate *<LastUpd>*	[0..1]	DateTime		141
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		141
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	142
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		142
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		142
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		142
Or	**TerminatedRecord** *<TermntdRcrd>*	[1..1]		C18, C20	143
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		145
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C16, C22, C27	146
	Identification *<Id>*	[1..1]	IdentifierSet		146
	FullName *<FullNm>*	[1..1]	Text		146
	ShortName *<ShrtNm>*	[0..1]	Text		146
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		147
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	147
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		147
	Issuer *<Issr>*	[1..1]	IdentifierSet		147
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C25, C29	147
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			148
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	148
	MaturityDate *<MtrtyDt>*	[0..1]	Date		149
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	149
	InterestRate *<IntrstRate>*	[1..1]	±		149
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		150
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	150
	ExpiryDate *<XpryDt>*	[0..1]	Date		152

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	152
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			152
{Or	**Single** <*Sngl*>	[1..1]	±		152
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	153
	OptionType <*OptnTp*>	[0..1]	CodeSet		153
	StrikePrice <*StrkPric*>	[0..1]	±		153
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		154
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		154
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	155
	Commodity <*Cmmdty*>	[0..1]			155
	Product <*Pdct*>	[1..1]	±		156
	TransactionType <*TxTp*>	[0..1]	CodeSet		156
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		157
	Interest <*Intrst*>	[0..1]			157
	InterestRate <*IntrstRate*>	[1..1]	±		157
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		158
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	158
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		158
	ForeignExchange <*FX*>	[0..1]			159
	FXType <*FxTp*>	[0..1]	CodeSet		159
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	159
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	160
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		160
	LastUpdate <*LastUpd*>	[0..1]	DateTime		160
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		160
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	161
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		161
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		161
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		161
Or}	**CancelledRecord** <*CancRcrd*>	[1..1]	±	C19, C21	162
	SupplementaryData <*SplmtryData*>	[0..*]	±	C13	164

8.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 BasketInstrumentUniquenessRule

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

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 MultiplierRule

Price Multiplier must not be zero.

C7 NumberRule

If Number is negative, then Sign must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one of 5 elements must be present.

C10 OneElementPresentRule

At least one of 5 elements must be present.

C11 OneElementPresentRule

At least one of the 3 elements must be present.

C12 OneElementPresentRule

At least one of the 5 elements must be present.

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.

C14 ValidateAdmissionIssuerRule

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

C15 ValidateAdmissionIssuerRule

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

C16 ValidCFIRule

The CFI code must be a valid CFI code as defined by 10962.

C17 ValidCFIRule

The CFI code must be a valid CFI code as defined by 10962.

C18 ValidDebtMaturityDateRule

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C19 ValidDebtMaturityDateRule

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C20 ValidDerivativeExpiryDateRule

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C21 ValidDerivativeExpiryDateRule

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C22 ValidISINRule

ISIN code must pass checksum validation.

C23 ValidISINRule

ISIN code must pass checksum validation.

C24 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C25 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C26 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C27 ValidShortNameRule

ShortName must conform with ISO 18774.

C28 ValidShortNameRule

ShortName must conform with ISO 18774.

C29 **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

C30 **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

8.4.2 FinancialInstrument <FinInstrm>

Presence: [0..*]

Definition: Provides the details of the reference data that have been updated (since the last report).

FinancialInstrument <FinInstrm> contains one of the following **SecuritiesReferenceDeltaStatusReport5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ModifiedRecord** <*ModfdRcrd*>	[1..1]		C18, C20	105
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		107
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]		C16, C22, C27	108
	Identification <*Id*>	[1..1]	IdentifierSet		108
	FullName <*FullNm*>	[1..1]	Text		108
	ShortName <*ShrtNm*>	[0..1]	Text		108
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		109
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	109
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		109
	Issuer <*Issr*>	[1..1]	IdentifierSet		109
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C25, C29	109
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			110
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C2, C5	110
	MaturityDate <*MtrtyDt*>	[0..1]	Date		111
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C2, C5	111
	InterestRate <*IntrstRate*>	[1..1]	±		111
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		112
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	112
	ExpiryDate <*XpryDt*>	[0..1]	Date		114
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	114
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			114
{Or	**Single** <*Sngl*>	[1..1]	±		114
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	115
	OptionType <*OptnTp*>	[0..1]	CodeSet		115
	StrikePrice <*StrkPric*>	[0..1]	±		115
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		116
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		116

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>	[0..1]		C11	117
	Commodity <Cmmdty>	[0..1]			117
	Product <Pdct>	[1..1]	±		118
	TransactionType <TxTp>	[0..1]	CodeSet		118
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		119
	Interest <Intrst>	[0..1]			119
	InterestRate <IntrstRate>	[1..1]	±		119
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		120
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C2	120
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		120
	ForeignExchange <FX>	[0..1]			121
	FXType <FxTp>	[0..1]	CodeSet		121
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C2	121
	TechnicalAttributes <TechAttrbts>	[0..1]		C12	122
	InconsistencyIndicator <IncnsstncyInd>	[0..1]	Indicator		122
	LastUpdate <LastUpd>	[0..1]	DateTime		122
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		122
	RelevantCompetentAuthority <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	123
	PublicationPeriod <PblctnPrd>	[0..1]	±		123
	NeverPublished <NvrPblshd>	[0..1]	Indicator		123
	RelevantTradingVenue <RlvntTradgVn>	[0..1]	IdentifierSet		123
Or	**NewRecord** <NewRcrd>	[1..1]		C18, C20	124
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		126
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	127
	Identification <Id>	[1..1]	IdentifierSet		127
	FullName <FullNm>	[1..1]	Text		127
	ShortName <ShrtNm>	[0..1]	Text		127
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		128
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C2	128
	CommodityDerivativeIndicator <CmmdtyDerivInd>	[1..1]	Indicator		128

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[1..1]	IdentifierSet		128
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C25, C29	128
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			129
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C2, C5	129
	MaturityDate <*MtrtyDt*>	[0..1]	Date		130
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C2, C5	130
	InterestRate <*IntrstRate*>	[1..1]	±		130
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		131
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	131
	ExpiryDate <*XpryDt*>	[0..1]	Date		133
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	133
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			133
{Or	**Single** <*Sngl*>	[1..1]	±		133
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	134
	OptionType <*OptnTp*>	[0..1]	CodeSet		134
	StrikePrice <*StrkPric*>	[0..1]	±		134
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		135
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		135
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	136
	Commodity <*Cmmdty*>	[0..1]			136
	Product <*Pdct*>	[1..1]	±		137
	TransactionType <*TxTp*>	[0..1]	CodeSet		137
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		138
	Interest <*Intrst*>	[0..1]			138
	InterestRate <*IntrstRate*>	[1..1]	±		138
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		139
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	139
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		139
	ForeignExchange <*FX*>	[0..1]			140
	FXType <*FxTp*>	[0..1]	CodeSet		140

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C2	140
	TechnicalAttributes <TechAttrbts>	[0..1]		C12	141
	InconsistencyIndicator <IncnsstncyInd>	[0..1]	Indicator		141
	LastUpdate <LastUpd>	[0..1]	DateTime		141
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		141
	RelevantCompetentAuthority <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	142
	PublicationPeriod <PblctnPrd>	[0..1]	±		142
	NeverPublished <NvrPblshd>	[0..1]	Indicator		142
	RelevantTradingVenue <RlvntTradgVn>	[0..1]	IdentifierSet		142
Or	**TerminatedRecord** <TermntdRcrd>	[1..1]		C18, C20	143
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		145
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	146
	Identification <Id>	[1..1]	IdentifierSet		146
	FullName <FullNm>	[1..1]	Text		146
	ShortName <ShrtNm>	[0..1]	Text		146
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		147
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C2	147
	CommodityDerivativeIndicator <CmmdtyDerivInd>	[1..1]	Indicator		147
	Issuer <Issr>	[1..1]	IdentifierSet		147
	TradingVenueRelatedAttributes <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	147
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]			148
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	148
	MaturityDate <MtrtyDt>	[0..1]	Date		149
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C2, C5	149
	InterestRate <IntrstRate>	[1..1]	±		149
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		150
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[0..1]		C9	150
	ExpiryDate <XpryDt>	[0..1]	Date		152
	PriceMultiplier <PricMltplr>	[0..1]	Quantity	C6	152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			152
{Or	**Single** *<Sngl>*	[1..1]	±		152
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	153
	OptionType *<OptnTp>*	[0..1]	CodeSet		153
	StrikePrice *<StrkPric>*	[0..1]	±		153
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		154
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		154
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	155
	Commodity *<Cmmdty>*	[0..1]			155
	Product *<Pdct>*	[1..1]	±		156
	TransactionType *<TxTp>*	[0..1]	CodeSet		156
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		157
	Interest *<Intrst>*	[0..1]			157
	InterestRate *<IntrstRate>*	[1..1]	±		157
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		158
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	158
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		158
	ForeignExchange *<FX>*	[0..1]			159
	FXType *<FxTp>*	[0..1]	CodeSet		159
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	159
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	160
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		160
	LastUpdate *<LastUpd>*	[0..1]	DateTime		160
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		160
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	161
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		161
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		161
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		161
Or}	**CancelledRecord** *<CancRcrd>*	[1..1]	±	C19, C21	162

8.4.2.1 ModifiedRecord <ModfdRcrd>

Presence: [1..1]

Definition: Specifies data that has been modified since the previous report.

Impacted by: C18 "ValidDebtMaturityDateRule", C20 "ValidDerivativeExpiryDateRule"

ModifiedRecord <ModfdRcrd> contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		107
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C16, C22, C27	108
	Identification *<Id>*	[1..1]	IdentifierSet		108
	FullName *<FullNm>*	[1..1]	Text		108
	ShortName *<ShrtNm>*	[0..1]	Text		108
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		109
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	109
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		109
	Issuer *<Issr>*	[1..1]	IdentifierSet		109
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C25, C29	109
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			110
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	110
	MaturityDate *<MtrtyDt>*	[0..1]	Date		111
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	111
	InterestRate *<IntrstRate>*	[1..1]	±		111
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		112
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	112
	ExpiryDate *<XpryDt>*	[0..1]	Date		114
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	114
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			114
{Or	**Single** *<Sngl>*	[1..1]	±		114
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	115
	OptionType *<OptnTp>*	[0..1]	CodeSet		115
	StrikePrice *<StrkPric>*	[0..1]	±		115
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		116
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		116
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	117
	Commodity *<Cmmdty>*	[0..1]			117
	Product *<Pdct>*	[1..1]	±		118

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionType *<TxTp>*	[0..1]	CodeSet		118
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		119
	Interest *<Intrst>*	[0..1]			119
	InterestRate *<IntrstRate>*	[1..1]	±		119
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		120
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	120
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		120
	ForeignExchange *<FX>*	[0..1]			121
	FXType *<FxTp>*	[0..1]	CodeSet		121
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	121
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	122
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		122
	LastUpdate *<LastUpd>*	[0..1]	DateTime		122
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		122
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	123
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		123
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		123
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		123

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

8.4.2.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

8.4.2.1.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C16 "ValidCFIRule", C22 "ValidISINRule", C27 "ValidShortNameRule"

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		108
	FullName <*FullNm*>	[1..1]	Text		108
	ShortName <*ShrtNm*>	[0..1]	Text		108
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		109
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	109
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		109

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

8.4.2.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 450

8.4.2.1.2.2 FullName <FullNm>

Presence: [1..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 455

8.4.2.1.2.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 455

8.4.2.1.2.4 ClassificationType <ClssfctnTp>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

Datatype: "CFIOct2015Identifier" on page 450

8.4.2.1.2.5 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.1.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

Presence: [1..1]

Definition: Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.1.3 Issuer <Issr>

Presence: [1..1]

Definition: LEI of Issuer or trading venue operator.

Datatype: "LEIIdentifier" on page 451

8.4.2.1.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

Presence: [1..*]

Definition: Traded venue related attributes.

Impacted by: C14 "ValidateAdmissionIssuerRule", C25 "ValidMICRule", C29 "ValidTerminationDateRule"

TradingVenueRelatedAttributes <TradgVnRltdAttrbts> contains the following elements (see "TradingVenueAttributes1" on page 333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	IdentifierSet		334
	IssuerRequest *<IssrReq>*	[1..1]	Indicator		334
	AdmissionApprovalDateByIssuer *<AdmssnApprvlDtByIssr>*	[0..1]	DateTime		334
	RequestForAdmissionDate *<ReqForAdmssnDt>*	[0..1]	DateTime		334
	FirstTradeDate *<FrstTradDt>*	[0..1]	DateTime		334
	TerminationDate *<TermntnDt>*	[0..1]	DateTime		334

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

8.4.2.1.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	110
	MaturityDate *<MtrtyDt>*	[0..1]	Date		111
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	111
	InterestRate *<IntrstRate>*	[1..1]	±		111
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		112

8.4.2.1.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

Presence: [1..1]

Definition: Total issued nominal amount in monetary value.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

8.4.2.1.5.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument.

Datatype: "ISODate" on page 449

8.4.2.1.5.3 NominalValuePerUnit <NmnlValPerUnit>

Presence: [1..1]

Definition: Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

8.4.2.1.5.4 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Interest rate of the debt instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate6Choice" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		356
Or}	Floating <*Fltg*>	[1..1]	±		356

8.4.2.1.5.5 DebtSeniority <DebtSnrty>

Presence: [0..1]

Definition: Seniority for a specific debt instrument.

Datatype: "DebtInstrumentSeniorityType1Code" on page 434

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

8.4.2.1.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to derivative instruments.

Impacted by: C9 "OneElementPresentRule"

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExpiryDate *<XpryDt>*	[0..1]	Date		114
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	114
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			114
{Or	**Single** *<Sngl>*	[1..1]	±		114
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	115
	OptionType *<OptnTp>*	[0..1]	CodeSet		115
	StrikePrice *<StrkPric>*	[0..1]	±		115
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		116
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		116
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	117
	Commodity *<Cmmdty>*	[0..1]			117
	Product *<Pdct>*	[1..1]	±		118
	TransactionType *<TxTp>*	[0..1]	CodeSet		118
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		119
	Interest *<Intrst>*	[0..1]			119
	InterestRate *<IntrstRate>*	[1..1]	±		119
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		120
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	120
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		120
	ForeignExchange *<FX>*	[0..1]			121
	FXType *<FxTp>*	[0..1]	CodeSet		121
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	121

Constraints

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ExpiryDate Must be present
 Or    /PriceMultiplier Must be present
 Or    /UnderlyingInstrument Must be present
```

```
Or    /AssetClassSpecificAttributes Must be present
Or    /DeliveryType Must be present
```

8.4.2.1.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Expiry date of the financial instrument.

Datatype: "ISODate" on page 449

8.4.2.1.6.2 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

Impacted by: C6 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

8.4.2.1.6.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Single** <*Sngl*>	[1..1]	±		114
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	115

8.4.2.1.6.3.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrument48Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

8.4.2.1.6.3.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Impacted by: C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

Basket <Bskt> contains the following elements (see "FinancialInstrument53" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		326
	LEI <*LEI*>	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

8.4.2.1.6.4 OptionType <OptnTp>

Presence: [0..1]

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

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.4.2.1.6.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

8.4.2.1.6.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

8.4.2.1.6.7 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.4.2.1.6.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

Impacted by: C11 "OneElementPresentRule"

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]			117
	Product *<Pdct>*	[1..1]	±		118
	TransactionType *<TxTp>*	[0..1]	CodeSet		118
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		119
	Interest *<Intrst>*	[0..1]			119
	InterestRate *<IntrstRate>*	[1..1]	±		119
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		120
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	120
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		120
	ForeignExchange *<FX>*	[0..1]			121
	FXType *<FxTp>*	[0..1]	CodeSet		121
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	121

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Commodity Must be present
 Or    /Interest Must be present
 Or    /ForeignExchange Must be present
```

8.4.2.1.6.8.1 Commodity <Cmmdty>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

Commodity <Cmmdty> contains the following **DerivativeCommodity2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Product <*Pdct*>	[1..1]	±		118
	TransactionType <*TxTp*>	[0..1]	CodeSet		118
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		119

8.4.2.1.6.8.1.1 Product <Pdct>

Presence: [1..1]

Definition: Commodity product attributes.

Product <Pdct> contains one of the following elements (see "AssetClassCommodity3Choice" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		311
Or	Energy <*Nrgy*>	[1..1]	±		312
Or	Environmental <*Envttl*>	[1..1]	±		312
Or	Fertilizer <*Frtlzr*>	[1..1]	±		313
Or	Freight <*Frght*>	[1..1]	±		313
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		313
Or	Metal <*Metl*>	[1..1]	±		314
Or	OtherC10 <*OthrC10*>	[1..1]	±		314
Or	Paper <*Ppr*>	[1..1]	±		315
Or	Polypropylene <*Plprpln*>	[1..1]	±		315
Or	Inflation <*Infltn*>	[1..1]	±		315
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		316
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		316
Or}	Other <*Othr*>	[1..1]	±		316

8.4.2.1.6.8.1.2 TransactionType <TxTp>

Presence: [0..1]

Definition: Transaction type as specified by the trading venue.

Datatype: "AssetClassTransactionType1Code" on page 430

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

8.4.2.1.6.8.1.3 FinalPriceType <FnlPricTp>

Presence: [0..1]

Definition: Final price type as specified by the trading venue.

Datatype: "AssetPriceType1Code" on page 431

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

8.4.2.1.6.8.2 Interest <Intrst>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

Interest <Intrst> contains the following **DerivativeInterest3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestRate *<IntrstRate>*	[1..1]	±		119
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		120
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	120
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		120

8.4.2.1.6.8.2.1 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Provides the interest rate in number of days, weeks, months or years.

InterestRate <IntrstRate> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReferenceRate *<RefRate>*	[1..1]	±		362
	Term *<Term>*	[0..1]	±		363

8.4.2.1.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

Presence: [0..1]

Definition: Interest rate of the notional currency.

FirstLegInterestRate <FrstLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	Rate		362
Or}	Floating *<Fltg>*	[1..1]	±		362

8.4.2.1.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.1.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

Presence: [0..1]

Definition: Indication of the interest rate used for leg 2, if applicable.

OtherLegInterestRate <OthrLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

8.4.2.1.6.8.3 ForeignExchange <FX>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

ForeignExchange <FX> contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FXType <*FxTp*>	[0..1]	CodeSet		121
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	121

8.4.2.1.6.8.3.1 FXType <FxTp>

Presence: [0..1]

Definition: Type of the underlying currency.

Datatype: "AssetFXSubProductType1Code" on page 431

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

8.4.2.1.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.1.7 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Technical attributes.

Impacted by: C12 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		122
	LastUpdate <*LastUpd*>	[0..1]	DateTime		122
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		122
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	123
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		123
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		123
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		123

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /InconsistencyIndicator Must be present
 Or    /LastUpdate Must be present
 Or    /SubmissionDateTime Must be present
 Or    /RelevantCompetentAuthority Must be present
 Or    /PublicationPeriod Must be present
```

8.4.2.1.7.1 InconsistencyIndicator <IncnsstncyInd>

Presence: [0..1]

Definition: Flag to say if there is an inconsistency across all submitting entities records.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.1.7.2 LastUpdate <LastUpd>

Presence: [0..1]

Definition: Last date for which data was received for this instrument.

Datatype: "ISODateTime" on page 449

8.4.2.1.7.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Defines the date and time when this instrument was originally received at the submission destination.

Datatype: "ISODateTime" on page 449

8.4.2.1.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

Presence: [0..1]

Definition: Country code of the relevant competent authority of the instrument.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

8.4.2.1.7.5 PublicationPeriod <PblctnPrd>

Presence: [0..1]

Definition: Period for which the associated instrument has been publically available.

PublicationPeriod <PblctnPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

8.4.2.1.7.6 NeverPublished <NvrPblshd>

Presence: [0..1]

Definition: Flag to say if the record has ever been published.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.1.7.7 RelevantTradingVenue <RlvntTradgVn>

Presence: [0..1]

Definition: Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

Datatype: "MICIdentifier" on page 451

8.4.2.2 NewRecord <NewRcrd>

Presence: [1..1]

Definition: Specifies new instruments that have been added since the previous report.

Impacted by: C18 "ValidDebtMaturityDateRule", C20 "ValidDerivativeExpiryDateRule"

NewRecord <NewRcrd> contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		126
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C16, C22, C27	127
	Identification *<Id>*	[1..1]	IdentifierSet		127
	FullName *<FullNm>*	[1..1]	Text		127
	ShortName *<ShrtNm>*	[0..1]	Text		127
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		128
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	128
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		128
	Issuer *<Issr>*	[1..1]	IdentifierSet		128
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C25, C29	128
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			129
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	129
	MaturityDate *<MtrtyDt>*	[0..1]	Date		130
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	130
	InterestRate *<IntrstRate>*	[1..1]	±		130
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		131
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	131
	ExpiryDate *<XpryDt>*	[0..1]	Date		133
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	133
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			133
{Or	**Single** *<Sngl>*	[1..1]	±		133
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	134
	OptionType *<OptnTp>*	[0..1]	CodeSet		134
	StrikePrice *<StrkPric>*	[0..1]	±		134
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		135
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		135
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	136
	Commodity *<Cmmdty>*	[0..1]			136
	Product *<Pdct>*	[1..1]	±		137

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionType <*TxTp*>	[0..1]	CodeSet		137
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		138
	Interest <*Intrst*>	[0..1]			138
	InterestRate <*IntrstRate*>	[1..1]	±		138
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		139
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	139
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		139
	ForeignExchange <*FX*>	[0..1]			140
	FXType <*FxTp*>	[0..1]	CodeSet		140
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	140
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	141
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		141
	LastUpdate <*LastUpd*>	[0..1]	DateTime		141
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		141
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	142
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		142
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		142
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		142

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

8.4.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

8.4.2.2.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C16 "ValidCFIRule", C22 "ValidISINRule", C27 "ValidShortNameRule"

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		127
	FullName <*FullNm*>	[1..1]	Text		127
	ShortName <*ShrtNm*>	[0..1]	Text		127
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		128
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	128
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		128

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

8.4.2.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 450

8.4.2.2.2.2 FullName <FullNm>

Presence: [1..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 455

8.4.2.2.2.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 455

8.4.2.2.2.4 ClassificationType <ClssfctnTp>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

Datatype: "CFIOct2015Identifier" on page 450

8.4.2.2.2.5 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.2.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

Presence: [1..1]

Definition: Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.2.3 Issuer <Issr>

Presence: [1..1]

Definition: LEI of Issuer or trading venue operator.

Datatype: "LEIIdentifier" on page 451

8.4.2.2.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

Presence: [1..*]

Definition: Traded venue related attributes.

Impacted by: C14 "ValidateAdmissionIssuerRule", C25 "ValidMICRule", C29 "ValidTerminationDateRule"

TradingVenueRelatedAttributes <TradgVnRltdAttrbts> contains the following elements (see "TradingVenueAttributes1" on page 333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	IdentifierSet		334
	IssuerRequest *<IssrReq>*	[1..1]	Indicator		334
	AdmissionApprovalDateByIssuer *<AdmssnApprvlDtByIssr>*	[0..1]	DateTime		334
	RequestForAdmissionDate *<ReqForAdmssnDt>*	[0..1]	DateTime		334
	FirstTradeDate *<FrstTradDt>*	[0..1]	DateTime		334
	TerminationDate *<TermntnDt>*	[0..1]	DateTime		334

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

8.4.2.2.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	129
	MaturityDate *<MtrtyDt>*	[0..1]	Date		130
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	130
	InterestRate *<IntrstRate>*	[1..1]	±		130
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		131

8.4.2.2.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

Presence: [1..1]

Definition: Total issued nominal amount in monetary value.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

8.4.2.2.5.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument.

Datatype: "ISODate" on page 449

8.4.2.2.5.3 NominalValuePerUnit <NmnlValPerUnit>

Presence: [1..1]

Definition: Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

8.4.2.2.5.4 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Interest rate of the debt instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate6Choice" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		356
Or}	Floating <*Fltg*>	[1..1]	±		356

8.4.2.2.5.5 DebtSeniority <DebtSnrty>

Presence: [0..1]

Definition: Seniority for a specific debt instrument.

Datatype: "DebtInstrumentSeniorityType1Code" on page 434

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

8.4.2.2.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to derivative instruments.

Impacted by: C9 "OneElementPresentRule"

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExpiryDate *<XpryDt>*	[0..1]	Date		133
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	133
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			133
{Or	**Single** *<Sngl>*	[1..1]	±		133
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	134
	OptionType *<OptnTp>*	[0..1]	CodeSet		134
	StrikePrice *<StrkPric>*	[0..1]	±		134
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		135
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		135
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	136
	Commodity *<Cmmdty>*	[0..1]			136
	Product *<Pdct>*	[1..1]	±		137
	TransactionType *<TxTp>*	[0..1]	CodeSet		137
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		138
	Interest *<Intrst>*	[0..1]			138
	InterestRate *<IntrstRate>*	[1..1]	±		138
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		139
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	139
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		139
	ForeignExchange *<FX>*	[0..1]			140
	FXType *<FxTp>*	[0..1]	CodeSet		140
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	140

Constraints

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ExpiryDate Must be present
 Or    /PriceMultiplier Must be present
 Or    /UnderlyingInstrument Must be present
```

```
Or    /AssetClassSpecificAttributes Must be present
Or    /DeliveryType Must be present
```

8.4.2.2.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Expiry date of the financial instrument.

Datatype: "ISODate" on page 449

8.4.2.2.6.2 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

Impacted by: C6 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

8.4.2.2.6.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Single** <*Sngl*>	[1..1]	±		133
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	134

8.4.2.2.6.3.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrument48Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

8.4.2.2.6.3.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Impacted by: C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

Basket <Bskt> contains the following elements (see "FinancialInstrument53" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		326
	LEI <*LEI*>	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

8.4.2.2.6.4 OptionType <OptnTp>

Presence: [0..1]

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

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.4.2.2.6.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

8.4.2.2.6.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

8.4.2.2.6.7 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.4.2.2.6.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

Impacted by: C11 "OneElementPresentRule"

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]			136
	Product *<Pdct>*	[1..1]	±		137
	TransactionType *<TxTp>*	[0..1]	CodeSet		137
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		138
	Interest *<Intrst>*	[0..1]			138
	InterestRate *<IntrstRate>*	[1..1]	±		138
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		139
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	139
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		139
	ForeignExchange *<FX>*	[0..1]			140
	FXType *<FxTp>*	[0..1]	CodeSet		140
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	140

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Commodity Must be present
 Or    /Interest Must be present
 Or    /ForeignExchange Must be present
```

8.4.2.2.6.8.1 Commodity <Cmmdty>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

Commodity <Cmmdty> contains the following **DerivativeCommodity2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Product *<Pdct>*	[1..1]	±		137
	TransactionType *<TxTp>*	[0..1]	CodeSet		137
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		138

8.4.2.2.6.8.1.1 Product <Pdct>

Presence: [1..1]

Definition: Commodity product attributes.

Product <Pdct> contains one of the following elements (see "AssetClassCommodity3Choice" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		311
Or	Energy *<Nrgy>*	[1..1]	±		312
Or	Environmental *<Envttl>*	[1..1]	±		312
Or	Fertilizer *<Frtlzr>*	[1..1]	±		313
Or	Freight *<Frght>*	[1..1]	±		313
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		313
Or	Metal *<Metl>*	[1..1]	±		314
Or	OtherC10 *<OthrC10>*	[1..1]	±		314
Or	Paper *<Ppr>*	[1..1]	±		315
Or	Polypropylene *<Plprpln>*	[1..1]	±		315
Or	Inflation *<Infltn>*	[1..1]	±		315
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		316
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		316
Or}	Other *<Othr>*	[1..1]	±		316

8.4.2.2.6.8.1.2 TransactionType <TxTp>

Presence: [0..1]

Definition: Transaction type as specified by the trading venue.

Datatype: "AssetClassTransactionType1Code" on page 430

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

8.4.2.2.6.8.1.3 FinalPriceType <FnlPricTp>

Presence: [0..1]

Definition: Final price type as specified by the trading venue.

Datatype: "AssetPriceType1Code" on page 431

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

8.4.2.2.6.8.2 Interest <Intrst>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

Interest <Intrst> contains the following **DerivativeInterest3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestRate <*IntrstRate*>	[1..1]	±		138
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		139
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	139
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		139

8.4.2.2.6.8.2.1 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Provides the interest rate in number of days, weeks, months or years.

InterestRate <IntrstRate> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReferenceRate *<RefRate>*	[1..1]	±		362
	Term *<Term>*	[0..1]	±		363

8.4.2.2.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

Presence: [0..1]

Definition: Interest rate of the notional currency.

FirstLegInterestRate <FrstLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	Rate		362
Or}	Floating *<Fltg>*	[1..1]	±		362

8.4.2.2.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.2.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

Presence: [0..1]

Definition: Indication of the interest rate used for leg 2, if applicable.

OtherLegInterestRate <OthrLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	Rate		362
Or}	Floating *<Fltg>*	[1..1]	±		362

8.4.2.2.6.8.3 ForeignExchange <FX>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

ForeignExchange <FX> contains the following **DerivativeForeignExchange3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FXType *<FxTp>*	[0..1]	CodeSet		140
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	140

8.4.2.2.6.8.3.1 FXType <FxTp>

Presence: [0..1]

Definition: Type of the underlying currency.

Datatype: "AssetFXSubProductType1Code" on page 431

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

8.4.2.2.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.2.7 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Technical attributes.

Impacted by: C12 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		141
	LastUpdate <*LastUpd*>	[0..1]	DateTime		141
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		141
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	142
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		142
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		142
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		142

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /InconsistencyIndicator Must be present
 Or    /LastUpdate Must be present
 Or    /SubmissionDateTime Must be present
 Or    /RelevantCompetentAuthority Must be present
 Or    /PublicationPeriod Must be present
```

8.4.2.2.7.1 InconsistencyIndicator <IncnsstncyInd>

Presence: [0..1]

Definition: Flag to say if there is an inconsistency across all submitting entities records.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.2.7.2 LastUpdate <LastUpd>

Presence: [0..1]

Definition: Last date for which data was received for this instrument.

Datatype: "ISODateTime" on page 449

8.4.2.2.7.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Defines the date and time when this instrument was originally received at the submission destination.

Datatype: "ISODateTime" on page 449

8.4.2.2.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

Presence: [0..1]

Definition: Country code of the relevant competent authority of the instrument.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

8.4.2.2.7.5 PublicationPeriod <PblctnPrd>

Presence: [0..1]

Definition: Period for which the associated instrument has been publically available.

PublicationPeriod <PblctnPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

8.4.2.2.7.6 NeverPublished <NvrPblshd>

Presence: [0..1]

Definition: Flag to say if the record has ever been published.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.2.7.7 RelevantTradingVenue <RlvntTradgVn>

Presence: [0..1]

Definition: Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

Datatype: "MICIdentifier" on page 451

8.4.2.3 TerminatedRecord <TermntdRcrd>

Presence: [1..1]

Definition: Specifies instruments which have been terminated / have reached there pre-set termination data and are no longer valid instruments.

Impacted by: C18 "ValidDebtMaturityDateRule", C20 "ValidDerivativeExpiryDateRule"

TerminatedRecord <TermntdRcrd> contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		145
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C16, C22, C27	146
	Identification *<Id>*	[1..1]	IdentifierSet		146
	FullName *<FullNm>*	[1..1]	Text		146
	ShortName *<ShrtNm>*	[0..1]	Text		146
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		147
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	147
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		147
	Issuer *<Issr>*	[1..1]	IdentifierSet		147
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C25, C29	147
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			148
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	148
	MaturityDate *<MtrtyDt>*	[0..1]	Date		149
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	149
	InterestRate *<IntrstRate>*	[1..1]	±		149
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		150
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	150
	ExpiryDate *<XpryDt>*	[0..1]	Date		152
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	152
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			152
{Or	**Single** *<Sngl>*	[1..1]	±		152
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	153
	OptionType *<OptnTp>*	[0..1]	CodeSet		153
	StrikePrice *<StrkPric>*	[0..1]	±		153
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		154
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		154
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	155
	Commodity *<Cmmdty>*	[0..1]			155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Product *<Pdct>*	[1..1]	±		156
	TransactionType *<TxTp>*	[0..1]	CodeSet		156
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		157
	Interest *<Intrst>*	[0..1]			157
	InterestRate *<IntrstRate>*	[1..1]	±		157
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		158
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	158
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		158
	ForeignExchange *<FX>*	[0..1]			159
	FXType *<FxTp>*	[0..1]	CodeSet		159
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	159
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	160
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		160
	LastUpdate *<LastUpd>*	[0..1]	DateTime		160
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		160
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	161
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		161
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		161
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		161

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

8.4.2.3.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

8.4.2.3.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C16 "ValidCFIRule", C22 "ValidISINRule", C27 "ValidShortNameRule"

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		146
	FullName <*FullNm*>	[1..1]	Text		146
	ShortName <*ShrtNm*>	[0..1]	Text		146
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		147
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	147
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		147

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

8.4.2.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 450

8.4.2.3.2.2 FullName <FullNm>

Presence: [1..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 455

8.4.2.3.2.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 455

8.4.2.3.2.4 ClassificationType <ClssfctnTp>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

Datatype: "CFIOct2015Identifier" on page 450

8.4.2.3.2.5 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.3.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

Presence: [1..1]

Definition: Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.3.3 Issuer <Issr>

Presence: [1..1]

Definition: LEI of Issuer or trading venue operator.

Datatype: "LEIIdentifier" on page 451

8.4.2.3.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

Presence: [1..*]

Definition: Traded venue related attributes.

Impacted by: C14 "ValidateAdmissionIssuerRule", C25 "ValidMICRule", C29 "ValidTerminationDateRule"

TradingVenueRelatedAttributes <TradgVnRltdAttrbts> contains the following elements (see "TradingVenueAttributes1" on page 333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	IdentifierSet		334
	IssuerRequest *<IssrReq>*	[1..1]	Indicator		334
	AdmissionApprovalDateByIssuer *<AdmssnApprvlDtByIssr>*	[0..1]	DateTime		334
	RequestForAdmissionDate *<ReqForAdmssnDt>*	[0..1]	DateTime		334
	FirstTradeDate *<FrstTradDt>*	[0..1]	DateTime		334
	TerminationDate *<TermntnDt>*	[0..1]	DateTime		334

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

8.4.2.3.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	148
	MaturityDate *<MtrtyDt>*	[0..1]	Date		149
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	149
	InterestRate *<IntrstRate>*	[1..1]	±		149
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		150

8.4.2.3.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

Presence: [1..1]

Definition: Total issued nominal amount in monetary value.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

8.4.2.3.5.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument.

Datatype: "ISODate" on page 449

8.4.2.3.5.3 NominalValuePerUnit <NmnlValPerUnit>

Presence: [1..1]

Definition: Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

8.4.2.3.5.4 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Interest rate of the debt instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate6Choice" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	Rate		356
Or}	Floating *<Fltg>*	[1..1]	±		356

8.4.2.3.5.5 DebtSeniority <DebtSnrty>

Presence: [0..1]

Definition: Seniority for a specific debt instrument.

Datatype: "DebtInstrumentSeniorityType1Code" on page 434

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

8.4.2.3.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to derivative instruments.

Impacted by: C9 "OneElementPresentRule"

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExpiryDate *<XpryDt>*	[0..1]	Date		152
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	152
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			152
{Or	**Single** *<Sngl>*	[1..1]	±		152
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	153
	OptionType *<OptnTp>*	[0..1]	CodeSet		153
	StrikePrice *<StrkPric>*	[0..1]	±		153
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		154
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		154
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	155
	Commodity *<Cmmdty>*	[0..1]			155
	Product *<Pdct>*	[1..1]	±		156
	TransactionType *<TxTp>*	[0..1]	CodeSet		156
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		157
	Interest *<Intrst>*	[0..1]			157
	InterestRate *<IntrstRate>*	[1..1]	±		157
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		158
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	158
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		158
	ForeignExchange *<FX>*	[0..1]			159
	FXType *<FxTp>*	[0..1]	CodeSet		159
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	159

Constraints

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ExpiryDate Must be present
 Or    /PriceMultiplier Must be present
 Or    /UnderlyingInstrument Must be present
```

```
Or    /AssetClassSpecificAttributes Must be present
Or    /DeliveryType Must be present
```

8.4.2.3.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Expiry date of the financial instrument.

Datatype: "ISODate" on page 449

8.4.2.3.6.2 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

Impacted by: C6 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

8.4.2.3.6.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Single** <*Sngl*>	[1..1]	±		152
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	153

8.4.2.3.6.3.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrument48Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

8.4.2.3.6.3.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Impacted by: C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

Basket <Bskt> contains the following elements (see "FinancialInstrument53" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		326
	LEI <*LEI*>	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

8.4.2.3.6.4 OptionType <OptnTp>

Presence: [0..1]

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

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.4.2.3.6.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

8.4.2.3.6.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

8.4.2.3.6.7 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.4.2.3.6.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

Impacted by: C11 "OneElementPresentRule"

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]			155
	Product *<Pdct>*	[1..1]	±		156
	TransactionType *<TxTp>*	[0..1]	CodeSet		156
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		157
	Interest *<Intrst>*	[0..1]			157
	InterestRate *<IntrstRate>*	[1..1]	±		157
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		158
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	158
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		158
	ForeignExchange *<FX>*	[0..1]			159
	FXType *<FxTp>*	[0..1]	CodeSet		159
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	159

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Commodity Must be present
 Or    /Interest Must be present
 Or    /ForeignExchange Must be present
```

8.4.2.3.6.8.1 Commodity <Cmmdty>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

Commodity <Cmmdty> contains the following **DerivativeCommodity2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Product <*Pdct*>	[1..1]	±		156
	TransactionType <*TxTp*>	[0..1]	CodeSet		156
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		157

8.4.2.3.6.8.1.1 Product <Pdct>

Presence: [1..1]

Definition: Commodity product attributes.

Product <Pdct> contains one of the following elements (see "AssetClassCommodity3Choice" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		311
Or	Energy <*Nrgy*>	[1..1]	±		312
Or	Environmental <*Envttl*>	[1..1]	±		312
Or	Fertilizer <*Frtlzr*>	[1..1]	±		313
Or	Freight <*Frght*>	[1..1]	±		313
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		313
Or	Metal <*Metl*>	[1..1]	±		314
Or	OtherC10 <*OthrC10*>	[1..1]	±		314
Or	Paper <*Ppr*>	[1..1]	±		315
Or	Polypropylene <*Plprpln*>	[1..1]	±		315
Or	Inflation <*Infltn*>	[1..1]	±		315
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		316
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		316
Or}	Other <*Othr*>	[1..1]	±		316

8.4.2.3.6.8.1.2 TransactionType <TxTp>

Presence: [0..1]

Definition: Transaction type as specified by the trading venue.

Datatype: "AssetClassTransactionType1Code" on page 430

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

8.4.2.3.6.8.1.3 FinalPriceType <FnlPricTp>

Presence: [0..1]

Definition: Final price type as specified by the trading venue.

Datatype: "AssetPriceType1Code" on page 431

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

8.4.2.3.6.8.2 Interest <Intrst>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

Interest <Intrst> contains the following **DerivativeInterest3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestRate <*IntrstRate*>	[1..1]	±		157
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		158
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	158
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		158

8.4.2.3.6.8.2.1 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Provides the interest rate in number of days, weeks, months or years.

InterestRate <IntrstRate> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

8.4.2.3.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

Presence: [0..1]

Definition: Interest rate of the notional currency.

FirstLegInterestRate <FrstLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

8.4.2.3.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.3.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

Presence: [0..1]

Definition: Indication of the interest rate used for leg 2, if applicable.

OtherLegInterestRate <OthrLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	Rate		362
Or}	Floating *<Fltg>*	[1..1]	±		362

8.4.2.3.6.8.3 ForeignExchange <FX>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

ForeignExchange <FX> contains the following **DerivativeForeignExchange3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FXType *<FxTp>*	[0..1]	CodeSet		159
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	159

8.4.2.3.6.8.3.1 FXType <FxTp>

Presence: [0..1]

Definition: Type of the underlying currency.

Datatype: "AssetFXSubProductType1Code" on page 431

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

8.4.2.3.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

8.4.2.3.7 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Technical attributes.

Impacted by: C12 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		160
	LastUpdate <*LastUpd*>	[0..1]	DateTime		160
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		160
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	161
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		161
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		161
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		161

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /InconsistencyIndicator Must be present
 Or    /LastUpdate Must be present
 Or    /SubmissionDateTime Must be present
 Or    /RelevantCompetentAuthority Must be present
 Or    /PublicationPeriod Must be present
```

8.4.2.3.7.1 InconsistencyIndicator <IncnsstncyInd>

Presence: [0..1]

Definition: Flag to say if there is an inconsistency across all submitting entities records.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.3.7.2 LastUpdate <LastUpd>

Presence: [0..1]

Definition: Last date for which data was received for this instrument.

Datatype: "ISODateTime" on page 449

8.4.2.3.7.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Defines the date and time when this instrument was originally received at the submission destination.

Datatype: "ISODateTime" on page 449

8.4.2.3.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

Presence: [0..1]

Definition: Country code of the relevant competent authority of the instrument.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

8.4.2.3.7.5 PublicationPeriod <PblctnPrd>

Presence: [0..1]

Definition: Period for which the associated instrument has been publically available.

PublicationPeriod <PblctnPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

8.4.2.3.7.6 NeverPublished <NvrPblshd>

Presence: [0..1]

Definition: Flag to say if the record has ever been published.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.2.3.7.7 RelevantTradingVenue <RlvntTradgVn>

Presence: [0..1]

Definition: Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

Datatype: "MICIdentifier" on page 451

8.4.2.4 CancelledRecord <CancRcrd>

Presence: [1..1]

Definition: Specifies data that has been cancelled since the previous report.

Impacted by: C19 "ValidDebtMaturityDateRule", C21 "ValidDerivativeExpiryDateRule"

CancelledRecord <CancRcrd> contains the following elements (see "SecuritiesReferenceDataReport7" on page 393 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		395
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]	±	C15, C18, C21	395
	Issuer <*Issr*>	[0..1]	IdentifierSet		396
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C20, C22	396
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			397
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C1, C3	397
	MaturityDate <*MtrtyDt*>	[0..1]	Date		398
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C1, C3	398
	InterestRate <*IntrstRate*>	[1..1]	±		398
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		399
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	399
	ExpiryDate <*XpryDt*>	[0..1]	Date		401
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	401
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			401
{Or	Single <*Sngl*>	[1..1]	±		401
Or}	Basket <*Bskt*>	[1..1]	±	C3, C10	402
	OptionType <*OptnTp*>	[0..1]	CodeSet		402
	StrikePrice <*StrkPric*>	[0..1]	±		402
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		403
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		403
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	404
	Commodity <*Cmmdty*>	[0..1]			404
	Product <*Pdct*>	[1..1]	±		405
	TransactionType <*TxTp*>	[0..1]	CodeSet		405
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		406
	Interest <*Intrst*>	[0..1]			406
	InterestRate <*IntrstRate*>	[1..1]	±		406
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		407

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	407
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		407
	ForeignExchange <*FX*>	[0..1]			408
	FXType <*FxTp*>	[0..1]	CodeSet		408
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	408
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	409
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		409
	LastUpdate <*LastUpd*>	[0..1]	DateTime		409
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		409
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C2	410
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		410
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		410
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		410

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

8.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01

9.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonWorkingDayReport message is sent by the reporting entity to the competent authority to report on non-working days.

Outline

The FinancialInstrumentReportingNonWorkingDayReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. NonWorkingDay

Provides details on the days a venue is not open.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

9.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonWorkgDayRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		167
	NonWorkingDay *<NonWorkgDay>*	[1..*]			167
	Identification *<Id>*	[1..1]	±	C3	168
	NonWorkingDay *<NonWorkgDay>*	[1..*]			168
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		168
	Date *<Dt>*	[1..1]	Date		168
	Reason *<Rsn>*	[0..1]	CodeSet		169
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	169

9.3 Constraints

C1 Country

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

C2 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.

C3 ValidMICRule

Market Identification code must be an active market at the time of reporting.

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingEntity *<RptgNtty>*	[1..1]	±	C5	411
	ReportingPeriod *<RptgPrd>*	[1..1]	±		411
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		411

9.4.2 NonWorkingDay <NonWorkgDay>

Presence: [1..*]

Definition: Provides details on the days a venue is not open.

NonWorkingDay <NonWorkgDay> contains the following **SecuritiesNonTradingDayReport1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±	C3	168
	NonWorkingDay *<NonWorkgDay>*	[1..*]			168
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		168
	Date *<Dt>*	[1..1]	Date		168
	Reason *<Rsn>*	[0..1]	CodeSet		169

9.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the specific venue this relates to - operating MIC, segment MIC, NCA

Impacted by: C3 "ValidMICRule"

Identification <Id> contains one of the following elements (see "TradingVenueIdentification1Choice" on page 335 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <*MktIdCd*>	[1..1]	IdentifierSet		336
Or	NationalCompetentAuthority <*NtlCmptntAuthrty*>	[1..1]	CodeSet	C2	336
Or}	Other <*Othr*>	[1..1]	±		336

Constraints

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

9.4.2.2 NonWorkingDay <NonWorkgDay>

Presence: [1..*]

Definition: Provides the non working days of the identified venue. Details on why it is a non working day are also captured.

NonWorkingDay <NonWorkgDay> contains the following **SecuritiesNonTradingDay1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		168
	Date <*Dt*>	[1..1]	Date		168
	Reason <*Rsn*>	[0..1]	CodeSet		169

9.4.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

9.4.2.2.2 Date <Dt>

Presence: [1..1]

Definition: Non-working date.

Datatype: "ISODate" on page 449

9.4.2.2.3 Reason <Rsn>

Presence: [0..1]

Definition: Reason code for the non-working day.

Datatype: "NonTradingDayReason1Code" on page 441

CodeName	Name	Definition
THOL	TradingHoliday	The date is a full day trading holiday with no trades performed.
OTHR	Other	Other reasons a day is a non-trading day e.g. technical fault, company specific non-trading day not known in advance.
HALF	HalfDay	Trading venue was open for an amount of time, up to half the day.
PHOL	PublicHoliday	Date is a public holiday.
BHOL	BankHoliday	Date is a bank holiday.
WKND	Weekend	Date being reported falls during the weekend.

9.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "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)		339

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 auth.040.001.01 FinancialInstrumentReportingEquityTradingActivityReportV01

10.1 MessageDefinition Functionality

The FinancialInstrumentReportingEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on equity specific trading activity data, used for the transparency calculations.

Outline

The FinancialInstrumentReportingEquityTradingActivityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report, common to all reference data.

B. EquityTransparencyData

Details the transparency data reported by a trading venue.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgEqtyTradgActvtyRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		172
	EquityTransparencyData *<EqtyTrnsprncyData>*	[1..*]		C5, C7	172
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		173
	Identification *<Id>*	[1..1]	IdentifierSet		173
	ReportingDate *<RptgDt>*	[0..1]	Date		174
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		174
	Suspension *<Sspnsn>*	[1..1]	Indicator		174
	TransactionsExecuted *<TxsExctd>*	[1..1]			174
	Number *<Nb>*	[1..1]	Quantity		174
	Volume *<Vol>*	[1..1]	Amount	C1, C3	174
	TransactionsExecutedExcludingPreTradeWaiver *<TxsExctdExclgPreTradWvr>*	[1..1]			175
	Number *<Nb>*	[1..1]	Quantity		175
	Volume *<Vol>*	[1..1]	Amount	C1, C3	175
	TransactionsExecutedExcludingPostTradeLargeInScaleWaiver *<TxsExctdExclgPstTradLrgInScaleWvr>*	[1..1]			176
	Number *<Nb>*	[1..1]	Quantity		176
	Volume *<Vol>*	[1..1]	Amount	C1, C3	176
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	176

10.3 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 Country

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

C5 ValidISINRule

ISIN code must pass checksum validation.

C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C7 ValidMICRule

Market Identification code must be an active market at the time of reporting.

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report, common to all reference data.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingEntity *<RptgNtty>*	[1..1]	±	C5	411
	ReportingPeriod *<RptgPrd>*	[1..1]	±		411
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		411

10.4.2 EquityTransparencyData <EqtyTrnsprncyData>

Presence: [1..*]

Definition: Details the transparency data reported by a trading venue.

Impacted by: C5 "ValidISINRule", C7 "ValidMICRule"

EquityTransparencyData <EqtyTrnsprncyData> contains the following **TransparencyDataReport13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		173
	Identification *<Id>*	[1..1]	IdentifierSet		173
	ReportingDate *<RptgDt>*	[0..1]	Date		174
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		174
	Suspension *<Sspnsn>*	[1..1]	Indicator		174
	TransactionsExecuted *<TxsExctd>*	[1..1]			174
	Number *<Nb>*	[1..1]	Quantity		174
	Volume *<Vol>*	[1..1]	Amount	C1, C3	174
	TransactionsExecutedExcludingPreTradeWaiver *<TxsExctdExclgPreTradWvr>*	[1..1]			175
	Number *<Nb>*	[1..1]	Quantity		175
	Volume *<Vol>*	[1..1]	Amount	C1, C3	175
	TransactionsExecutedExcludingPostTradeLargeInScaleWaiver *<TxsExctdExclgPstTradLrgInScaleWvr>*	[1..1]			176
	Number *<Nb>*	[1..1]	Quantity		176
	Volume *<Vol>*	[1..1]	Amount	C1, C3	176

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

10.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

10.4.2.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

10.4.2.3 ReportingDate <RptgDt>

Presence: [0..1]

Definition: Date to which the quantitative data fields below relate.

Datatype: "ISODate" on page 449

10.4.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Segment MIC for the trading venue where applicable, otherwise the operational MIC.

Datatype: "MICIdentifier" on page 451

10.4.2.5 Suspension <Sspnsn>

Presence: [1..1]

Definition: Indicates whether the instrument was suspended for trading on that Trading Venue for the whole day on the given reporting day.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.6 TransactionsExecuted <TxsExctd>

Presence: [1..1]

Definition: Total number of transactions executed on the reporting day.

TransactionsExecuted <TxsExctd> contains the following **NumberAndVolume2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	Quantity		174
	Volume <*Vol*>	[1..1]	Amount	C1, C3	174

10.4.2.6.1 Number <Nb>

Presence: [1..1]

Definition: Total number of specific transaction types executed on the reporting day.

Datatype: "DecimalNumberFraction5" on page 452

10.4.2.6.2 Volume <Vol>

Presence: [1..1]

Definition: Total volume of specific transactions executed on the reporting day.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

10.4.2.7 TransactionsExecutedExcludingPreTradeWaiver <TxsExctdExclgPreTradWvr>

Presence: [1..1]

Definition: Details all transactions that have been performed under a pre-trade Waiver.

TransactionsExecutedExcludingPreTradeWaiver <TxsExctdExclgPreTradWvr> contains the following **NumberAndVolume2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	Quantity		175
	Volume <*Vol*>	[1..1]	Amount	C1, C3	175

10.4.2.7.1 Number <Nb>

Presence: [1..1]

Definition: Total number of specific transaction types executed on the reporting day.

Datatype: "DecimalNumberFraction5" on page 452

10.4.2.7.2 Volume <Vol>

Presence: [1..1]

Definition: Total volume of specific transactions executed on the reporting day.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

10.4.2.8 TransactionsExecutedExcludingPostTradeLargeInScaleWaiver <TxsExctdExclgPstTradLrgInScaleWvr>

Presence: [1..1]

Definition: Details all transactions that have been performed under a post-trade large in scale waivers.

TransactionsExecutedExcludingPostTradeLargeInScaleWaiver <TxsExctdExclgPstTradLrgInScaleWvr> contains the following **NumberAndVolume2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	Quantity		176
	Volume <*Vol*>	[1..1]	Amount	C1, C3	176

10.4.2.8.1 Number <Nb>

Presence: [1..1]

Definition: Total number of specific transaction types executed on the reporting day.

Datatype: "DecimalNumberFraction5" on page 452

10.4.2.8.2 Volume <Vol>

Presence: [1..1]

Definition: Total volume of specific transactions executed on the reporting day.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

10.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.041.001.01 FinancialInstrumentReportingNonEquityTradingActivityReportV01

11.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on non-equity specific trading activity aggregated quantitative data, used for the transparency calculations.

Outline

The FinancialInstrumentReportingNonEquityTradingActivityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to the global report.

B. NonEquityTransparencyData

   Details the transparency data reported by a trading venue.

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

11.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTradgActvtyRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		180
	NonEquityTransparencyData *<NonEqtyTrnsprncyData>*	[1..*]		C3, C5	180
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		181
	Identification *<Id>*	[1..1]	IdentifierSet		181
	ReportingDate *<RptgDt>*	[0..1]	Date		181
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		181
	Suspension *<Sspnsn>*	[1..1]	Indicator		181
	NumberTransactions *<NbTxs>*	[0..1]	Quantity		182
	AggregatedQuantitativeData *<AggtdQttvData>*	[0..*]			182
	NumberOfTransactions *<NbOfTxs>*	[1..1]	Quantity		182
	TotalNotionalAmount *<TtlNtnlAmt>*	[1..1]	Quantity		182
	Range *<Rg>*	[1..1]			182
	FromQuantity *<FrQty>*	[1..1]	Quantity		183
	ToQuantity *<ToQty>*	[1..1]	Quantity		183
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	183

11.3 Constraints

C1 Country

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

C2 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.

C3 ValidISINRule

ISIN code must pass checksum validation.

C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

11.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

Presence: [1..*]

Definition: Details the transparency data reported by a trading venue.

Impacted by: C3 "ValidISINRule", C5 "ValidMICRule"

NonEquityTransparencyData <NonEqtyTrnsprncyData> contains the following **TransparencyDataReport15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		181
	Identification <*Id*>	[1..1]	IdentifierSet		181
	ReportingDate <*RptgDt*>	[0..1]	Date		181
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		181
	Suspension <*Sspnsn*>	[1..1]	Indicator		181
	NumberTransactions <*NbTxs*>	[0..1]	Quantity		182
	AggregatedQuantitativeData <*AggtdQttvData*>	[0..*]			182
	NumberOfTransactions <*NbOfTxs*>	[1..1]	Quantity		182
	TotalNotionalAmount <*TtlNtnlAmt*>	[1..1]	Quantity		182
	Range <*Rg*>	[1..1]			182
	FromQuantity <*FrQty*>	[1..1]	Quantity		183
	ToQuantity <*ToQty*>	[1..1]	Quantity		183

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

11.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

11.4.2.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

11.4.2.3 ReportingDate <RptgDt>

Presence: [0..1]

Definition: Date to which the quantitative data fields below relate.

Datatype: "ISODate" on page 449

11.4.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Segment MIC for the trading venue where applicable, otherwise the operational MIC.

Datatype: "MICIdentifier" on page 451

11.4.2.5 Suspension <Sspnsn>

Presence: [1..1]

Definition: Indicates whether the instrument was suspended for trading on that trading venue on the reporting day.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.6 NumberTransactions <NbTxs>

Presence: [0..1]

Definition: Total number of transactions executed on the reporting day for the instrument.

Datatype: "Number" on page 453

11.4.2.7 AggregatedQuantitativeData <AggtdQttvData>

Presence: [0..*]

Definition: Aggregated quantitative data on the non-equity instrument being reported. Details aggregated against the specific range that is defined. Transactions that have been cancelled should be excluded from the reported figure.

AggregatedQuantitativeData <AggtdQttvData> contains the following **TransactionsBin2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfTransactions <*NbOfTxs*>	[1..1]	Quantity		182
	TotalNotionalAmount <*TtlNtnlAmt*>	[1..1]	Quantity		182
	Range <*Rg*>	[1..1]			182
	FromQuantity <*FrQty*>	[1..1]	Quantity		183
	ToQuantity <*ToQty*>	[1..1]	Quantity		183

11.4.2.7.1 NumberOfTransactions <NbOfTxs>

Presence: [1..1]

Definition: Total number of transactions executed for that bin. Transactions that have been cancelled should be excluded from the reported figure.

Datatype: "Number" on page 453

11.4.2.7.2 TotalNotionalAmount <TtlNtnlAmt>

Presence: [1..1]

Definition: Total notional amount traded represented by all transactions executed on the reporting day which size lies in the bin's range, expressed in the currency as specified in the local regulation (except for emission allowances and emission allowance derivatives: tons of carbon dioxide). Transactions that have been cancelled should be excluded from the reported figure.

Datatype: "DecimalNumber" on page 451

11.4.2.7.3 Range <Rg>

Presence: [1..1]

Definition: Specific range the quantitative data relates to. Only allowed ranges must be used.

Range <Rg> contains the following **FromToQuantityRange2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromQuantity <*FrQty*>	[1..1]	Quantity		183
	ToQuantity <*ToQty*>	[1..1]	Quantity		183

11.4.2.7.3.1 FromQuantity <FrQty>

Presence: [1..1]

Definition: Lower boundary of a range of quantity values.

Datatype: "DecimalNumber" on page 451

11.4.2.7.3.2 ToQuantity <ToQty>

Presence: [1..1]

Definition: Upper boundary of a range of quantity values.

Datatype: "DecimalNumber" on page 451

11.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "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)		339

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 auth.042.001.02 FinancialInstrumentReportingInvalidReferenceDataReportV02

12.1 MessageDefinition Functionality

The FinancialInstrumentReportingInvalidReferenceDataReport message is sent by the trading venue to the national competent authority to report on all records that have become invalid based on updates that have been received or that have passed the termination date original set for the instrument.

Outline

The FinancialInstrumentReportingInvalidReferenceDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. DatePeriod

Date period capturing when instruments in the report have been invalidated

Usage:

Within MiFIR, only the From Date To Date field will be used with the From Date corresponding to the date the first instrument was added to this report while the To Date is the date the last instrument was added to the file.

B. NumberOfRecords

Number of invalid records in this message.

C. FinancialInstruments

Provides the details of the financial instruments.

D. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgInvldRefDataRpt>	[1..1]			
	DatePeriod *<DtPrd>*	[1..1]	±		188
	NumberOfRecords *<NbOfRcrds>*	[0..1]	Quantity		189
	FinancialInstruments *<FinInstrms>*	[1..*]			189
	FinancialInstrument *<FinInstrm>*	[1..1]		C16, C17	191
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		193
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C15, C18, C20	194
	Identification *<Id>*	[1..1]	IdentifierSet		194
	FullName *<FullNm>*	[1..1]	Text		194
	ShortName *<ShrtNm>*	[0..1]	Text		194
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		195
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	195
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		195
	Issuer *<Issr>*	[1..1]	IdentifierSet		195
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C19, C21	195
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			196
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	196
	MaturityDate *<MtrtyDt>*	[0..1]	Date		197
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	197
	InterestRate *<IntrstRate>*	[1..1]	±		197
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		198
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	198
	ExpiryDate *<XpryDt>*	[0..1]	Date		200
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	200
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			200
{Or	**Single** *<Sngl>*	[1..1]	±		200
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	201
	OptionType *<OptnTp>*	[0..1]	CodeSet		201

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StrikePrice *<StrkPric>*	[0..1]	±		201
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		202
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		202
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	203
	Commodity *<Cmmdty>*	[0..1]			203
	Product *<Pdct>*	[1..1]	±		204
	TransactionType *<TxTp>*	[0..1]	CodeSet		204
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		205
	Interest *<Intrst>*	[0..1]			205
	InterestRate *<IntrstRate>*	[1..1]	±		205
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		206
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	206
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		206
	ForeignExchange *<FX>*	[0..1]			207
	FXType *<FxTp>*	[0..1]	CodeSet		207
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	207
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	208
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		208
	LastUpdate *<LastUpd>*	[0..1]	DateTime		208
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		208
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	209
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		209
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		209
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		209
	SupplementaryData *<SplmtryData>*	[0..*]	±	C13	210
	SupplementaryData *<SplmtryData>*	[0..*]	±	C13	210

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 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 BasketInstrumentUniquenessRule

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

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 MultiplierRule

Price Multiplier must not be zero.

C7 NumberRule

If Number is negative, then Sign must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one of 5 elements must be present.

C10 OneElementPresentRule

At least one of 5 elements must be present.

C11 OneElementPresentRule

At least one of the 3 elements must be present.

C12 OneElementPresentRule

At least one of the 5 elements must be present.

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.

C14 ValidateAdmissionIssuerRule

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

C15 ValidCFIRule

The CFI code must be a valid CFI code as defined by 10962.

C16 ValidDebtMaturityDateRule

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C17 ValidDerivativeExpiryDateRule

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C18 ValidISINRule

ISIN code must pass checksum validation.

C19 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C20 ValidShortNameRule

ShortName must conform with ISO 18774.

C21 ValidTerminationDateRule

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 DatePeriod <DtPrd>

Presence: [1..1]

Definition: Date period capturing when instruments in the report have been invalidated

Usage:

Within MiFIR, only the From Date To Date field will be used with the From Date corresponding to the date the first instrument was added to this report while the To Date is the date the last instrument was added to the file.

DatePeriod <DtPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		322
Or	FromDate *<FrDt>*	[1..1]	Date		323
Or	ToDate *<ToDt>*	[1..1]	Date		323
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		323

12.4.2 NumberOfRecords <NbOfRcrds>

Presence: [0..1]

Definition: Number of invalid records in this message.

Datatype: "Number" on page 453

12.4.3 FinancialInstruments <FinInstrms>

Presence: [1..*]

Definition: Provides the details of the financial instruments.

FinancialInstruments <FinInstrms> contains the following **SecuritiesInvalidReferenceDataReport4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstrument *<FinInstrm>*	[1..1]		C16, C17	191
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		193
	FinancialInstrumentGeneralAttributes *<FinInstrmGnlAttrbts>*	[1..1]		C15, C18, C20	194
	Identification *<Id>*	[1..1]	IdentifierSet		194
	FullName *<FullNm>*	[1..1]	Text		194
	ShortName *<ShrtNm>*	[0..1]	Text		194
	ClassificationType *<ClssfctnTp>*	[1..1]	IdentifierSet		195
	NotionalCurrency *<NtnlCcy>*	[1..1]	CodeSet	C2	195
	CommodityDerivativeIndicator *<CmmdtyDerivInd>*	[1..1]	Indicator		195
	Issuer *<Issr>*	[1..1]	IdentifierSet		195
	TradingVenueRelatedAttributes *<TradgVnRltdAttrbts>*	[1..*]	±	C14, C19, C21	195
	DebtInstrumentAttributes *<DebtInstrmAttrbts>*	[0..1]			196
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	196
	MaturityDate *<MtrtyDt>*	[0..1]	Date		197
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	197
	InterestRate *<IntrstRate>*	[1..1]	±		197
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		198
	DerivativeInstrumentAttributes *<DerivInstrmAttrbts>*	[0..1]		C9	198
	ExpiryDate *<XpryDt>*	[0..1]	Date		200
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	200
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			200
{Or	**Single** *<Sngl>*	[1..1]	±		200
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	201
	OptionType *<OptnTp>*	[0..1]	CodeSet		201
	StrikePrice *<StrkPric>*	[0..1]	±		201
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		202
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	203
	Commodity *<Cmmdty>*	[0..1]			203
	Product *<Pdct>*	[1..1]	±		204
	TransactionType *<TxTp>*	[0..1]	CodeSet		204
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		205
	Interest *<Intrst>*	[0..1]			205
	InterestRate *<IntrstRate>*	[1..1]	±		205
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		206
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	206
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		206
	ForeignExchange *<FX>*	[0..1]			207
	FXType *<FxTp>*	[0..1]	CodeSet		207
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	207
	TechnicalAttributes *<TechAttrbts>*	[0..1]		C12	208
	InconsistencyIndicator *<IncnsstncyInd>*	[0..1]	Indicator		208
	LastUpdate *<LastUpd>*	[0..1]	DateTime		208
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		208
	RelevantCompetentAuthority *<RlvntCmptntAuthrty>*	[0..1]	CodeSet	C4	209
	PublicationPeriod *<PblctnPrd>*	[0..1]	±		209
	NeverPublished *<NvrPblshd>*	[0..1]	Indicator		209
	RelevantTradingVenue *<RlvntTradgVn>*	[0..1]	IdentifierSet		209
	SupplementaryData *<SplmtryData>*	[0..*]	±	C13	210

12.4.3.1 FinancialInstrument <FinInstrm>

Presence: [1..1]

Definition: Instrument details at the time this specific details on the financial instrument was invalidated.

Impacted by: C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

FinancialInstrument <FinInstrm> contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		193
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]		C15, C18, C20	194
	Identification <*Id*>	[1..1]	IdentifierSet		194
	FullName <*FullNm*>	[1..1]	Text		194
	ShortName <*ShrtNm*>	[0..1]	Text		194
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		195
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	195
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		195
	Issuer <*Issr*>	[1..1]	IdentifierSet		195
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C19, C21	195
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			196
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C2, C5	196
	MaturityDate <*MtrtyDt*>	[0..1]	Date		197
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C2, C5	197
	InterestRate <*IntrstRate*>	[1..1]	±		197
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		198
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	198
	ExpiryDate <*XpryDt*>	[0..1]	Date		200
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	200
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			200
{Or	**Single** <*Sngl*>	[1..1]	±		200
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	201
	OptionType <*OptnTp*>	[0..1]	CodeSet		201
	StrikePrice <*StrkPric*>	[0..1]	±		201
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		202
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		202
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	203
	Commodity <*Cmmdty*>	[0..1]			203
	Product <*Pdct*>	[1..1]	±		204

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionType <*TxTp*>	[0..1]	CodeSet		204
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		205
	Interest <*Intrst*>	[0..1]			205
	InterestRate <*IntrstRate*>	[1..1]	±		205
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		206
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	206
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		206
	ForeignExchange <*FX*>	[0..1]			207
	FXType <*FxTp*>	[0..1]	CodeSet		207
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	207
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	208
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		208
	LastUpdate <*LastUpd*>	[0..1]	DateTime		208
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		208
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	209
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		209
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		209
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		209

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

12.4.3.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

12.4.3.1.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C15 "ValidCFIRule", C18 "ValidISINRule", C20 "ValidShortNameRule"

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		194
	FullName <*FullNm*>	[1..1]	Text		194
	ShortName <*ShrtNm*>	[0..1]	Text		194
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		195
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C2	195
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[1..1]	Indicator		195

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

12.4.3.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 450

12.4.3.1.2.2 FullName <FullNm>

Presence: [1..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 455

12.4.3.1.2.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 455

12.4.3.1.2.4 ClassificationType <ClssfctnTp>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

Datatype: "CFIOct2015Identifier" on page 450

12.4.3.1.2.5 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

12.4.3.1.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

Presence: [1..1]

Definition: Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.3.1.3 Issuer <Issr>

Presence: [1..1]

Definition: LEI of Issuer or trading venue operator.

Datatype: "LEIIdentifier" on page 451

12.4.3.1.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

Presence: [1..*]

Definition: Traded venue related attributes.

Impacted by: C14 "ValidateAdmissionIssuerRule", C19 "ValidMICRule", C21 "ValidTerminationDateRule"

TradingVenueRelatedAttributes <TradgVnRltdAttrbts> contains the following elements (see "TradingVenueAttributes1" on page 333 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	IdentifierSet		334
	IssuerRequest *<IssrReq>*	[1..1]	Indicator		334
	AdmissionApprovalDateByIssuer *<AdmssnApprvlDtByIssr>*	[0..1]	DateTime		334
	RequestForAdmissionDate *<ReqForAdmssnDt>*	[0..1]	DateTime		334
	FirstTradeDate *<FrstTradDt>*	[0..1]	DateTime		334
	TerminationDate *<TermntnDt>*	[0..1]	DateTime		334

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

12.4.3.1.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C2, C5	196
	MaturityDate *<MtrtyDt>*	[0..1]	Date		197
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C2, C5	197
	InterestRate *<IntrstRate>*	[1..1]	±		197
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		198

12.4.3.1.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

Presence: [1..1]

Definition: Total issued nominal amount in monetary value.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

12.4.3.1.5.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument.

Datatype: "ISODate" on page 449

12.4.3.1.5.3 NominalValuePerUnit <NmnlValPerUnit>

Presence: [1..1]

Definition: Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

12.4.3.1.5.4 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Interest rate of the debt instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate6Choice" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		356
Or}	Floating <*Fltg*>	[1..1]	±		356

12.4.3.1.5.5 DebtSeniority <DebtSnrty>

Presence: [0..1]

Definition: Seniority for a specific debt instrument.

Datatype: "DebtInstrumentSeniorityType1Code" on page 434

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

12.4.3.1.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to derivative instruments.

Impacted by: C9 "OneElementPresentRule"

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExpiryDate *<XpryDt>*	[0..1]	Date		200
	PriceMultiplier *<PricMltplr>*	[0..1]	Quantity	C6	200
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			200
{Or	**Single** *<Sngl>*	[1..1]	±		200
Or}	**Basket** *<Bskt>*	[1..1]	±	C3, C10	201
	OptionType *<OptnTp>*	[0..1]	CodeSet		201
	StrikePrice *<StrkPric>*	[0..1]	±		201
	OptionExerciseStyle *<OptnExrcStyle>*	[0..1]	CodeSet		202
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		202
	AssetClassSpecificAttributes *<AsstClssSpcfcAttrbts>*	[0..1]		C11	203
	Commodity *<Cmmdty>*	[0..1]			203
	Product *<Pdct>*	[1..1]	±		204
	TransactionType *<TxTp>*	[0..1]	CodeSet		204
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		205
	Interest *<Intrst>*	[0..1]			205
	InterestRate *<IntrstRate>*	[1..1]	±		205
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		206
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	206
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		206
	ForeignExchange *<FX>*	[0..1]			207
	FXType *<FxTp>*	[0..1]	CodeSet		207
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	207

Constraints

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ExpiryDate Must be present
 Or    /PriceMultiplier Must be present
 Or    /UnderlyingInstrument Must be present
```

```
Or    /AssetClassSpecificAttributes Must be present
Or    /DeliveryType Must be present
```

12.4.3.1.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Expiry date of the financial instrument.

Datatype: "ISODate" on page 449

12.4.3.1.6.2 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

Impacted by: C6 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

12.4.3.1.6.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Single** <*Sngl*>	[1..1]	±		200
Or}	**Basket** <*Bskt*>	[1..1]	±	C3, C10	201

12.4.3.1.6.3.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrument48Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

12.4.3.1.6.3.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Impacted by: C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

Basket <Bskt> contains the following elements (see "FinancialInstrument53" on page 326 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..*]	IdentifierSet		326
	LEI *<LEI>*	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

12.4.3.1.6.4 OptionType <OptnTp>

Presence: [0..1]

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

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

12.4.3.1.6.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

12.4.3.1.6.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

12.4.3.1.6.7 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

12.4.3.1.6.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

Impacted by: C11 "OneElementPresentRule"

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]			203
	Product *<Pdct>*	[1..1]	±		204
	TransactionType *<TxTp>*	[0..1]	CodeSet		204
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		205
	Interest *<Intrst>*	[0..1]			205
	InterestRate *<IntrstRate>*	[1..1]	±		205
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		206
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	206
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		206
	ForeignExchange *<FX>*	[0..1]			207
	FXType *<FxTp>*	[0..1]	CodeSet		207
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	207

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Commodity Must be present
 Or    /Interest Must be present
 Or    /ForeignExchange Must be present
```

12.4.3.1.6.8.1 Commodity <Cmmdty>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

Commodity <Cmmdty> contains the following **DerivativeCommodity2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Product *<Pdct>*	[1..1]	±		204
	TransactionType *<TxTp>*	[0..1]	CodeSet		204
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		205

12.4.3.1.6.8.1.1 Product <Pdct>

Presence: [1..1]

Definition: Commodity product attributes.

Product <Pdct> contains one of the following elements (see "AssetClassCommodity3Choice" on page 311 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		311
Or	Energy *<Nrgy>*	[1..1]	±		312
Or	Environmental *<Envttl>*	[1..1]	±		312
Or	Fertilizer *<Frtlzr>*	[1..1]	±		313
Or	Freight *<Frght>*	[1..1]	±		313
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		313
Or	Metal *<Metl>*	[1..1]	±		314
Or	OtherC10 *<OthrC10>*	[1..1]	±		314
Or	Paper *<Ppr>*	[1..1]	±		315
Or	Polypropylene *<Plprpln>*	[1..1]	±		315
Or	Inflation *<Infltn>*	[1..1]	±		315
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		316
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		316
Or}	Other *<Othr>*	[1..1]	±		316

12.4.3.1.6.8.1.2 TransactionType <TxTp>

Presence: [0..1]

Definition: Transaction type as specified by the trading venue.

Datatype: "AssetClassTransactionType1Code" on page 430

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

12.4.3.1.6.8.1.3 FinalPriceType <FnlPricTp>

Presence: [0..1]

Definition: Final price type as specified by the trading venue.

Datatype: "AssetPriceType1Code" on page 431

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

12.4.3.1.6.8.2 Interest <Intrst>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

Interest <Intrst> contains the following **DerivativeInterest3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InterestRate *<IntrstRate>*	[1..1]	±		205
	FirstLegInterestRate *<FrstLegIntrstRate>*	[0..1]	±		206
	OtherNotionalCurrency *<OthrNtnlCcy>*	[0..1]	CodeSet	C2	206
	OtherLegInterestRate *<OthrLegIntrstRate>*	[0..1]	±		206

12.4.3.1.6.8.2.1 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Provides the interest rate in number of days, weeks, months or years.

InterestRate <IntrstRate> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

12.4.3.1.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

Presence: [0..1]

Definition: Interest rate of the notional currency.

FirstLegInterestRate <FrstLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

12.4.3.1.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

12.4.3.1.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

Presence: [0..1]

Definition: Indication of the interest rate used for leg 2, if applicable.

OtherLegInterestRate <OthrLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

12.4.3.1.6.8.3 ForeignExchange <FX>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

ForeignExchange <FX> contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FXType <*FxTp*>	[0..1]	CodeSet		207
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C2	207

12.4.3.1.6.8.3.1 FXType <FxTp>

Presence: [0..1]

Definition: Type of the underlying currency.

Datatype: "AssetFXSubProductType1Code" on page 431

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

12.4.3.1.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

12.4.3.1.7 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Technical attributes.

Impacted by: C12 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		208
	LastUpdate <*LastUpd*>	[0..1]	DateTime		208
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		208
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C4	209
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		209
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		209
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		209

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /InconsistencyIndicator Must be present
 Or    /LastUpdate Must be present
 Or    /SubmissionDateTime Must be present
 Or    /RelevantCompetentAuthority Must be present
 Or    /PublicationPeriod Must be present
```

12.4.3.1.7.1 InconsistencyIndicator <IncnsstncyInd>

Presence: [0..1]

Definition: Flag to say if there is an inconsistency across all submitting entities records.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.3.1.7.2 LastUpdate <LastUpd>

Presence: [0..1]

Definition: Last date for which data was received for this instrument.

Datatype: "ISODateTime" on page 449

12.4.3.1.7.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Defines the date and time when this instrument was originally received at the submission destination.

Datatype: "ISODateTime" on page 449

12.4.3.1.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

Presence: [0..1]

Definition: Country code of the relevant competent authority of the instrument.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

12.4.3.1.7.5 PublicationPeriod <PblctnPrd>

Presence: [0..1]

Definition: Period for which the associated instrument has been publically available.

PublicationPeriod <PblctnPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

12.4.3.1.7.6 NeverPublished <NvrPblshd>

Presence: [0..1]

Definition: Flag to say if the record has ever been published.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.3.1.7.7 RelevantTradingVenue <RlvntTradgVn>

Presence: [0..1]

Definition: Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

Datatype: "MICIdentifier" on page 451

12.4.3.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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.

12.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01

13.1 MessageDefinition Functionality

This FinancialInstrumentReportingReferenceDataIndexReport message is sent by National Competent Authorities to express an interest in receiving data on European indices.

Outline

The FinancialInstrumentReportingReferenceDataIndexReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report, common to all reference data.

B. IndexData

Details of specific financial instruments a National Competent Authority wishes to express an interest in receiving transaction reports on.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

13.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataIndxRpt>	[1..1]			
	ReportHeader <*RptHdr*>	[1..1]	±		212
	IndexData <*IndxData*>	[1..*]			212
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		213
	RequestingEntity <*RqstngNtty*>	[0..1]	CodeSet	C1	213
	Index <*Indx*>	[1..1]		C3	213
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		214
Or}	**Index** <*Indx*>	[1..1]	CodeSet		214
	ValidityPeriod <*VldtyPrd*>	[0..1]	±		216
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	216

13.3 Constraints

C1 Country

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

C2 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.

C3 ValidISINRule

ISIN code must pass checksum validation.

C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report, common to all reference data.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

13.4.2 IndexData <IndxData>

Presence: [1..*]

Definition: Details of specific financial instruments a National Competent Authority wishes to express an interest in receiving transaction reports on.

IndexData <IndxData> contains the following **SecuritiesIndexReport1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		213
	RequestingEntity *<RqstngNtty>*	[0..1]	CodeSet	C1	213
	Index *<Indx>*	[1..1]		C3	213
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		214
Or}	**Index** *<Indx>*	[1..1]	CodeSet		214
	ValidityPeriod *<VldtyPrd>*	[0..1]	±		216

13.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and feedback messages.

Usage:

This identification will be used in the status advice sent back.

Datatype: "Max35Text" on page 455

13.4.2.2 RequestingEntity <RqstngNtty>

Presence: [0..1]

Definition: Country code of the entity that wishes to express an interest in receiving transaction reports for the requested indexes.

Impacted by: C1 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

13.4.2.3 Index <Indx>

Presence: [1..1]

Definition: Details the index that is being requested.

Impacted by: C3 "ValidISINRule"

Index <Indx> contains one of the following **FinancialInstrument46Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		214
Or}	**Index** <*Indx*>	[1..1]	CodeSet		214

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

13.4.2.3.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifies the financial instrument using an International Securities Identification Number (ISIN).

Datatype: "ISINOct2015Identifier" on page 450

13.4.2.3.2 Index <Indx>

Presence: [1..1]

Definition: Name of the index on which the financial instrument is based.

Datatype: "BenchmarkCurveName2Code" on page 431

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk

CodeName	Name	Definition
		since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits

CodeName	Name	Definition
		within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

13.4.2.4 ValidityPeriod <VldtyPrd>

Presence: [0..1]

Definition: Date when the national competent authority last expressed its interest in this index.

ValidityPeriod <VldtyPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

13.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "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)		339

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 auth.044.001.02 FinancialInstrumentReportingEquityTradingActivityResultV02

14.1 MessageDefinition Functionality

The FinancialInstrumentReportingEquityTradingActivityResult message is sent by a national competent authority to report on computed results data of equity specific trading activity.

Outline

The FinancialInstrumentReportingEquityTradingActivityResultV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header to provide details on when and from whom the message originates.

B. EquityTransparencyData

Details the transparency data reported by a trading venue.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

14.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgEqtyTradgActvtyRslt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		219
	EquityTransparencyData *<EqtyTrnsprncyData>*	[1..*]		C5, C7	219
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		220
	Identification *<Id>*	[1..1]	IdentifierSet		221
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		221
	FullName *<FullNm>*	[0..1]	Text		221
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		221
	ReportingPeriod *<RptgPrd>*	[0..1]	±		221
	Liquidity *<Lqdty>*	[0..1]	Indicator		222
	Methodology *<Mthdlgy>*	[0..1]	CodeSet		222
	Statistics *<Sttstcs>*	[0..1]			222
	AverageDailyTurnover *<AvrgDalyTrnvr>*	[0..1]	Amount	C1, C3	223
	AverageTransactionValue *<AvrgTxVal>*	[0..1]	Amount	C1, C3	223
	LargeInScale *<LrgInScale>*	[0..1]	Quantity		224
	StandardMarketSize *<StdMktSz>*	[0..1]	Quantity		224
	AverageDailyNumberOfTransactions *<AvrgDalyNbOfTxs>*	[0..1]	Quantity		224
	TotalNumberOfTransactionsExecuted *<TtlNbOfTxsExctd>*	[0..1]	Quantity		224
	TotalVolumeOfTransactionsExecuted *<TtlVolOfTxsExctd>*	[0..1]	Quantity		224
	TotalNumberOfTradingDays *<TtlNbOfTradgDays>*	[0..1]	Quantity		224
	RelevantMarket *<RlvntMkt>*	[0..1]		C8	225
	Identification *<Id>*	[1..1]	IdentifierSet		225
	AverageDailyNumberOfTransactions *<AvrgDalyNbOfTxs>*	[0..1]	Quantity		225
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	225

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 Country

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

C5 ValidISINRule

ISIN code must pass checksum validation.

C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C7 ValidMICRule

Where reported, market Identification code must be an active market for that reporting period.

C8 ValidMICRule

Market Identification code must be an active market at the time of reporting.

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header to provide details on when and from whom the message originates.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingEntity *<RptgNtty>*	[1..1]	±	C5	411
	ReportingPeriod *<RptgPrd>*	[1..1]	±		411
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		411

14.4.2 EquityTransparencyData <EqtyTrnsprncyData>

Presence: [1..*]

Definition: Details the transparency data reported by a trading venue.

Impacted by: C5 "ValidISINRule", C7 "ValidMICRule"

EquityTransparencyData <EqtyTrnsprncyData> contains the following **TransparencyDataReport17** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		220
	Identification *<Id>*	[1..1]	IdentifierSet		221
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		221
	FullName *<FullNm>*	[0..1]	Text		221
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		221
	ReportingPeriod *<RptgPrd>*	[0..1]	±		221
	Liquidity *<Lqdty>*	[0..1]	Indicator		222
	Methodology *<Mthdlgy>*	[0..1]	CodeSet		222
	Statistics *<Sttstcs>*	[0..1]			222
	AverageDailyTurnover *<AvrgDalyTrnvr>*	[0..1]	Amount	C1, C3	223
	AverageTransactionValue *<AvrgTxVal>*	[0..1]	Amount	C1, C3	223
	LargeInScale *<LrgInScale>*	[0..1]	Quantity		224
	StandardMarketSize *<StdMktSz>*	[0..1]	Quantity		224
	AverageDailyNumberOfTransactions *<AvrgDalyNbOfTxs>*	[0..1]	Quantity		224
	TotalNumberOfTransactionsExecuted *<TtlNbOfTxsExctd>*	[0..1]	Quantity		224
	TotalVolumeOfTransactionsExecuted *<TtlVolOfTxsExctd>*	[0..1]	Quantity		224
	TotalNumberOfTradingDays *<TtlNbOfTradgDays>*	[0..1]	Quantity		224
	RelevantMarket *<RlvntMkt>*	[0..1]		C8	225
	Identification *<Id>*	[1..1]	IdentifierSet		225
	AverageDailyNumberOfTransactions *<AvrgDalyNbOfTxs>*	[0..1]	Quantity		225

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidMICRule**

  Where reported, market Identification code must be an active market for that reporting period.

14.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

14.4.2.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

14.4.2.3 FinancialInstrumentClassification <FinInstrmClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the equity instrument.

Datatype: "EquityInstrumentReportingClassification1Code" on page 435

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositaryReceipt	Contract is of type depositary receipt.
CRFT	Certificate	Contract is of type certificates.

14.4.2.4 FullName <FullNm>

Presence: [0..1]

Definition: Full name of the reporting entity.

Datatype: "Max350Text" on page 455

14.4.2.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Segment MIC for the trading venue where applicable, otherwise the operational MIC.

Datatype: "MICIdentifier" on page 451

14.4.2.6 ReportingPeriod <RptgPrd>

Presence: [0..1]

Definition: Period to which the quantitative data fields relate.

ReportingPeriod <RptgPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		322
Or	FromDate *<FrDt>*	[1..1]	Date		323
Or	ToDate *<ToDt>*	[1..1]	Date		323
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		323

14.4.2.7 Liquidity <Lqdty>

Presence: [0..1]

Definition: Flag to say if this ISIN is liquid or not post calculations.

Usage:

When not present, this field should be treated as not applicable.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

14.4.2.8 Methodology <Mthdlgy>

Presence: [0..1]

Definition: Methodology that has been used to calculate the result.

Datatype: "TransparencyMethodology2Code" on page 447

CodeName	Name	Definition
YEAR	Year	Calculation based on yearly cycle.
SINT	SystematicInternaliser	Results of calculations supporting Systematic Internaliser regime.
FFWK	FirstFourWeeks	Calculation based on first Four Weeks of Trading for Equity Instruments.
ESTM	Estimated	Estimation for New Equity Instruments.

14.4.2.9 Statistics <Sttstcs>

Presence: [0..1]

Definition: Statistics for a financial instrument generated as part of transparency calculations.

Statistics <Sttstcs> contains the following **StatisticsTransparency3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AverageDailyTurnover *<AvrgDalyTrnvr>*	[0..1]	Amount	C1, C3	223
	AverageTransactionValue *<AvrgTxVal>*	[0..1]	Amount	C1, C3	223
	LargeInScale *<LrgInScale>*	[0..1]	Quantity		224
	StandardMarketSize *<StdMktSz>*	[0..1]	Quantity		224
	AverageDailyNumberOfTransactions *<AvrgDalyNbOfTxs>*	[0..1]	Quantity		224
	TotalNumberOfTransactionsExecuted *<TtlNbOfTxsExctd>*	[0..1]	Quantity		224
	TotalVolumeOfTransactionsExecuted *<TtlVolOfTxsExctd>*	[0..1]	Quantity		224
	TotalNumberOfTradingDays *<TtlNbOfTradgDays>*	[0..1]	Quantity		224

14.4.2.9.1 AverageDailyTurnover <AvrgDalyTrnvr>

Presence: [0..1]

Definition: Average Daily Turnover for the instrument in Euros.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 415

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.

14.4.2.9.2 AverageTransactionValue <AvrgTxVal>

Presence: [0..1]

Definition: Average value of the transactions for the instrument in Euro.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 415

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.

14.4.2.9.3 LargeInScale <LrgInScale>

Presence: [0..1]

Definition: Large in scale order in respect of a share, depositary receipt, certificate or other similar financial instrument shall be considered large in scale compared with normal market size if, on the basis of the average daily turnover for that financial instrument, the order is equal to or larger than the minimum size of orders set out in the local regulation.

Datatype: "DecimalNumber" on page 451

14.4.2.9.4 StandardMarketSize <StdMktSz>

Presence: [0..1]

Definition: Standard market size for shares, depositary receipts, ETFs, certificates and other similar financial instruments for which there is a liquid market shall be determined on the basis of the average value of transactions for each financial instrument and in accordance with the local regulation.

Datatype: "DecimalNumber" on page 451

14.4.2.9.5 AverageDailyNumberOfTransactions <AvrgDalyNbOfTxs>

Presence: [0..1]

Definition: Average daily number of transactions that have been performed on this market.

Datatype: "DecimalNumber" on page 451

14.4.2.9.6 TotalNumberOfTransactionsExecuted <TtlNbOfTxsExctd>

Presence: [0..1]

Definition: Total number of transactions that have been performed on this market.

Datatype: "DecimalNumber" on page 451

14.4.2.9.7 TotalVolumeOfTransactionsExecuted <TtlVolOfTxsExctd>

Presence: [0..1]

Definition: Total volume of transactions that have been performed on this market.

Datatype: "DecimalNumber" on page 451

14.4.2.9.8 TotalNumberOfTradingDays <TtlNbOfTradgDays>

Presence: [0..1]

Definition: The total number of trading days for which the data is provided.

Datatype: "Number" on page 453

14.4.2.10 RelevantMarket <RlvntMkt>

Presence: [0..1]

Definition: Specific market details related to the most relevant market in terms of liquidity.

Impacted by: C8 "ValidMICRule"

RelevantMarket <RlvntMkt> contains the following **MarketDetail2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		225
	AverageDailyNumberOfTransactions <*AvrgDalyNbOfTxs*>	[0..1]	Quantity		225

Constraints

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

14.4.2.10.1 Identification <Id>

Presence: [1..1]

Definition: Most relevant market in terms of liquidity as defined in the local regulation.

Datatype: "MICIdentifier" on page 451

14.4.2.10.2 AverageDailyNumberOfTransactions <AvrgDalyNbOfTxs>

Presence: [0..1]

Definition: Average daily number of transactions that have been performed on the most relevant market in terms of liquidity.

Datatype: "DecimalNumber" on page 451

14.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.045.001.03 FinancialInstrumentReportingNonEquityTradingActivityResultV03

15.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonEquityTradingActivityResult message is sent by the trading venue to the national competent authority to report on computed results data of non-equity specific trading activity.

Outline

The FinancialInstrumentReportingNonEquityTradingActivityResultV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to the global report.

B. NonEquityTransparencyData

   Details the transparency data reported by a trading venue.

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

15.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTradgActvtyRslt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		229
	NonEquityTransparencyData *<NonEqtyTrnsprncyData>*	[1..*]		C5, C7	230
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		232
	Identification *<Id>*	[1..1]			232
{Or	**ISINAndSubClass** *<ISINAndSubClss>*	[1..1]			233
	ISIN *<ISIN>*	[1..1]	IdentifierSet		234
	DerivativeSubClass *<DerivSubClss>*	[0..1]			234
	Description *<Desc>*	[0..1]	Text		234
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			234
	CriteriaName *<CritNm>*	[1..1]	CodeSet		235
	CriteriaValue *<CritVal>*	[1..1]	Text		236
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		236
Or}	**AssetClassAndSubClass** *<AsstClssAndSubClss>*	[1..1]			237
	AssetClass *<AsstClss>*	[1..1]	CodeSet		237
	DerivativeSubClass *<DerivSubClss>*	[0..1]			237
	Description *<Desc>*	[0..1]	Text		238
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			238
	CriteriaName *<CritNm>*	[1..1]	CodeSet		238
	CriteriaValue *<CritVal>*	[1..1]	Text		240
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		240
	FullName *<FullNm>*	[0..1]	Text		240
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		240
	ReportingPeriod *<RptgPrd>*	[0..1]	±		240
	Liquidity *<Lqdty>*	[0..1]	Indicator		241
	PreTradeLargeInScaleThreshold *<PreTradLrgInScaleThrshld>*	[0..1]	±		241
	PostTradeLargeInScaleThreshold *<PstTradLrgInScaleThrshld>*	[0..1]	±		241
	PreTradeInstrumentSizeSpecificThreshold *<PreTradInstrmSzSpcfcThrshld>*	[0..1]	±		242

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeInstrumentSizeSpecificThreshold *<PstTradInstrmSzSpcfcThrshld>*	[0..1]	±		242
	Statistics *<Sttstcs>*	[0..1]			242
	TotalNumberOfTransactionsExecuted *<TtlNbOfTxsExctd>*	[1..1]	Quantity		242
	TotalVolumeOfTransactionsExecuted *<TtlVolOfTxsExctd>*	[1..1]	Quantity		242
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	243

15.3 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 Country

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

C5 ValidISINRule

ISIN code must pass checksum validation.

C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C7 ValidMICRule

Where reported, market Identification code must be an active market for that reporting period.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingEntity *<RptgNtty>*	[1..1]	±	C5	411
	ReportingPeriod *<RptgPrd>*	[1..1]	±		411
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		411

15.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

Presence: [1..*]

Definition: Details the transparency data reported by a trading venue.

Impacted by: C5 "ValidISINRule", C7 "ValidMICRule"

NonEquityTransparencyData <NonEqtyTrnsprncyData> contains the following **TransparencyDataReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		232
	Identification *<Id>*	[1..1]			232
{Or	**ISINAndSubClass** *<ISINAndSubClss>*	[1..1]			233
	ISIN *<ISIN>*	[1..1]	IdentifierSet		234
	DerivativeSubClass *<DerivSubClss>*	[0..1]			234
	Description *<Desc>*	[0..1]	Text		234
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			234
	CriteriaName *<CritNm>*	[1..1]	CodeSet		235
	CriteriaValue *<CritVal>*	[1..1]	Text		236
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		236
Or}	**AssetClassAndSubClass** *<AsstClssAndSubClss>*	[1..1]			237
	AssetClass *<AsstClss>*	[1..1]	CodeSet		237
	DerivativeSubClass *<DerivSubClss>*	[0..1]			237
	Description *<Desc>*	[0..1]	Text		238
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			238
	CriteriaName *<CritNm>*	[1..1]	CodeSet		238
	CriteriaValue *<CritVal>*	[1..1]	Text		240
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		240
	FullName *<FullNm>*	[0..1]	Text		240
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		240
	ReportingPeriod *<RptgPrd>*	[0..1]	±		240
	Liquidity *<Lqdty>*	[0..1]	Indicator		241
	PreTradeLargeInScaleThreshold *<PreTradLrgInScaleThrshld>*	[0..1]	±		241
	PostTradeLargeInScaleThreshold *<PstTradLrgInScaleThrshld>*	[0..1]	±		241
	PreTradeInstrumentSizeSpecificThreshold *<PreTradInstrmSzSpcfcThrshld>*	[0..1]	±		242
	PostTradeInstrumentSizeSpecificThreshold *<PstTradInstrmSzSpcfcThrshld>*	[0..1]	±		242
	Statistics *<Sttstcs>*	[0..1]			242

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactionsExecuted *<TtlNbOfTxsExctd>*	[1..1]	Quantity		242
	TotalVolumeOfTransactionsExecuted *<TtlVolOfTxsExctd>*	[1..1]	Quantity		242

Constraints

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidMICRule**

  Where reported, market Identification code must be an active market for that reporting period.

15.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

15.4.2.2 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument or the class of financial instruments to which the result relates.

Identification <Id> contains one of the following **InstrumentOrSubClassIdentification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISINAndSubClass** *<ISINAndSubClss>*	[1..1]			233
	ISIN *<ISIN>*	[1..1]	IdentifierSet		234
	DerivativeSubClass *<DerivSubClss>*	[0..1]			234
	Description *<Desc>*	[0..1]	Text		234
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			234
	CriteriaName *<CritNm>*	[1..1]	CodeSet		235
	CriteriaValue *<CritVal>*	[1..1]	Text		236
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		236
Or}	**AssetClassAndSubClass** *<AsstClssAndSubClss>*	[1..1]			237
	AssetClass *<AsstClss>*	[1..1]	CodeSet		237
	DerivativeSubClass *<DerivSubClss>*	[0..1]			237
	Description *<Desc>*	[0..1]	Text		238
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			238
	CriteriaName *<CritNm>*	[1..1]	CodeSet		238
	CriteriaValue *<CritVal>*	[1..1]	Text		240
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		240

15.4.2.2.1 ISINAndSubClass <ISINAndSubClss>

Presence: [1..1]

Definition: Identifies the financial instrument to which the result relates and its sub-class among non-equity instruments

ISINAndSubClass <ISINAndSubClss> contains the following **InstrumentAndSubClassIdentification2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[1..1]	IdentifierSet		234
	DerivativeSubClass *<DerivSubClss>*	[0..1]			234
	Description *<Desc>*	[0..1]	Text		234
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			234
	CriteriaName *<CritNm>*	[1..1]	CodeSet		235
	CriteriaValue *<CritVal>*	[1..1]	Text		236
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		236

15.4.2.2.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

15.4.2.2.1.2 DerivativeSubClass <DerivSubClss>

Presence: [0..1]

Definition: Sub class of non-equity instruments to which the instrument belongs.

DerivativeSubClass <DerivSubClss> contains the following **NonEquitySubClass1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Description *<Desc>*	[0..1]	Text		234
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			234
	CriteriaName *<CritNm>*	[1..1]	CodeSet		235
	CriteriaValue *<CritVal>*	[1..1]	Text		236

15.4.2.2.1.2.1 Description <Desc>

Presence: [0..1]

Definition: Description of the derivative sub-class.

Datatype: "Max1000Text" on page 454

15.4.2.2.1.2.2 SegmentationCriteria <SgmttnCrit>

Presence: [1..*]

Definition: Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

SegmentationCriteria <SgmttnCrit> contains the following **NonEquitySubClassSegmentationCriterion1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CriteriaName *<CritNm>*	[1..1]	CodeSet		235
	CriteriaValue *<CritVal>*	[1..1]	Text		236

15.4.2.2.1.2.2.1 CriteriaName <CritNm>

Presence: [1..1]

Definition: Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

Datatype: "NonEquitySubClassSegmentationCriteria1Code" on page 440

CodeName	Name	Definition
ASCL	AssetClass	Asset class.
BSPD	BaseProduct	Base product.
CNC1	CFDNotionalCurrency1	Contract for difference notional currency 1.
CNC2	CFDNotionalCurrency2	Contract for difference notional currency 2.
NCCO	CommodityNotionalCurrency	Commodity derivative notional currency.
CTYP	ContractType	Contract type.
NCCR	CreditNotionalCurrency	Credit derivative notional currency.
DCSL	DeliveryCashLocation	Delivery cash settlement location.
DTYP	DeliverySettlementType	Delivery settlement type.
EQUT	EquityUnderlyingType	Equity derivative underlying type.
FNC1	FEXNotionalCurrency1	Foreign exchange derivative notional currency 1.
FNC2	FEXNotionalCurrency2	Foreign exchange derivative notional currency 2.
FSPD	FurtherSubProduct	Further sub product.
IIND	InflationIndexCodeName	Inflation index code or name.
IRTC	InterestRateTermOfContract	Interest rate term of contract.
INC1	IRDNotionalCurrency1	Interest rate derivative notional currency 1.
INC2	IRDNotionalCurrency2	Interest rate derivative notional currency 2.
ISIN	ISIN	Instrument identification.
TTMO	OptionTimeToMaturityBucket	Time to maturity bucket of the option.
PRMT	Parameter	Parameter.
SSRF	SizeSpecificationRelatedToFreightSubtype	Size specification related to freight subtype.

CodeName	Name	Definition
ISPT	SovereignAndPublicTypeIssuer	Issuer of sovereign and public type.
SRTC	SpecificRouteTimeCharterAverage	Specific route time charter average.
SACL	SubAssetClass	Sub-asset class.
SBPD	SubProduct	Sub product.
TTMS	SwapTimeToMaturityBucket	Time to maturity bucket of the swap.
NCSW	SwaptionNotionalCurrency	Notional currency of the swaption.
TTMB	TimeToMaturityBucket	Time to maturity bucket.
IOUB	UnderlyingBondIssuer	Issuer of the underlying bond.
TOUB	UnderlyingBondTerm	Term of the underlying bond.
UISC	UnderlyingIndexCDSSubClassIdentification	Sub class of the underlying index credit default swap (CDS).
UIDX	UnderlyingIndexIdentification	Underlying index identification such as an ISIN or an index name.
UINS	UnderlyingInstrumentIdentification	Underlying instrument identification, such as an ISIN code.
UIRT	UnderlyingInterestRate	Underlying interest rate.
REOU	UnderlyingReferenceEntity	Underlying reference entity.
UTYP	UnderlyingType	Underlying type.

15.4.2.2.1.2.2.2 CriteriaValue <CritVal>

Presence: [1..1]

Definition: Value identifying the sub class with respect to a segmentation criteria as per local regulation.

Datatype: "Max1000Text" on page 454

15.4.2.2.1.3 FinancialInstrumentClassification <FinInstrmClssfctn>

Presence: [0..1]

Definition: Identification of non-equity financial instruments.

Datatype: "NonEquityInstrumentReportingClassification1Code" on page 439

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

15.4.2.2.2 AssetClassAndSubClass <AsstClssAndSubClss>

Presence: [1..1]

Definition: Identifies the asset class and sub-class of non-equity instruments to which the result relates

AssetClassAndSubClass <AsstClssAndSubClss> contains the following **AssetClassAndSubClassIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AssetClass *<AsstClss>*	[1..1]	CodeSet		237
	DerivativeSubClass *<DerivSubClss>*	[0..1]			237
	Description *<Desc>*	[0..1]	Text		238
	SegmentationCriteria *<SgmttnCrit>*	[1..*]			238
	CriteriaName *<CritNm>*	[1..1]	CodeSet		238
	CriteriaValue *<CritVal>*	[1..1]	Text		240
	FinancialInstrumentClassification *<FinInstrmClssfctn>*	[0..1]	CodeSet		240

15.4.2.2.2.1 AssetClass <AsstClss>

Presence: [1..1]

Definition: Asset class of non-equity instruments to which the result relates

Datatype: "NonEquityAssetClass1Code" on page 439

CodeName	Name	Definition
SDRV	SecuritisedDerivative	Securitised derivative.
IRDV	InterestRateDerivative	Interest rate derivative.
FEXD	ForeignExchangeDerivative	Foreign exchange derivative.
EQDV	EquityDerivative	Equity derivative.
EADV	EmissionAllowanceDerivative	Emission allowance derivative.
EMAL	EmissionAllowance	Emission allowance.
CRDV	CreditDerivative	Credit derivative.
CFDS	ContractForDifference	Contract for difference.
COMD	CommodityDerivative	Commodity derivative.
C10D	C10Derivative	C10 derivative.
BOND	Bond	Bond.
ETCS	ExchangeTradedCommodities	Exchange traded commodities.
ETNS	ExchangeTradedNote	Exchange traded note.
SFPS	StructuredFinanceProduct	Structured finance product.

15.4.2.2.2.2 DerivativeSubClass <DerivSubClss>

Presence: [0..1]

Definition: Sub class of non-equity instruments to which the result relates, as defined in the local regulation.

DerivativeSubClass <DerivSubClss> contains the following **NonEquitySubClass1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Description <*Desc*>	[0..1]	Text		238
	SegmentationCriteria <*SgmttnCrit*>	[1..*]			238
	CriteriaName <*CritNm*>	[1..1]	CodeSet		238
	CriteriaValue <*CritVal*>	[1..1]	Text		240

15.4.2.2.2.2.1 Description <Desc>

Presence: [0..1]

Definition: Description of the derivative sub-class.

Datatype: "Max1000Text" on page 454

15.4.2.2.2.2.2 SegmentationCriteria <SgmttnCrit>

Presence: [1..*]

Definition: Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

SegmentationCriteria <SgmttnCrit> contains the following **NonEquitySubClassSegmentationCriterion1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CriteriaName <*CritNm*>	[1..1]	CodeSet		238
	CriteriaValue <*CritVal*>	[1..1]	Text		240

15.4.2.2.2.2.2.1 CriteriaName <CritNm>

Presence: [1..1]

Definition: Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

Datatype: "NonEquitySubClassSegmentationCriteria1Code" on page 440

CodeName	Name	Definition
ASCL	AssetClass	Asset class.
BSPD	BaseProduct	Base product.
CNC1	CFDNotionalCurrency1	Contract for difference notional currency 1.
CNC2	CFDNotionalCurrency2	Contract for difference notional currency 2.
NCCO	CommodityNotionalCurrency	Commodity derivative notional currency.
CTYP	ContractType	Contract type.

CodeName	Name	Definition
NCCR	CreditNotionalCurrency	Credit derivative notional currency.
DCSL	DeliveryCashLocation	Delivery cash settlement location.
DTYP	DeliverySettlementType	Delivery settlement type.
EQUT	EquityUnderlyingType	Equity derivative underlying type.
FNC1	FEXNotionalCurrency1	Foreign exchange derivative notional currency 1.
FNC2	FEXNotionalCurrency2	Foreign exchange derivative notional currency 2.
FSPD	FurtherSubProduct	Further sub product.
IIND	InflationIndexCodeName	Inflation index code or name.
IRTC	InterestRateTermOfContract	Interest rate term of contract.
INC1	IRDNotionalCurrency1	Interest rate derivative notional currency 1.
INC2	IRDNotionalCurrency2	Interest rate derivative notional currency 2.
ISIN	ISIN	Instrument identification.
TTMO	OptionTimeToMaturityBucket	Time to maturity bucket of the option.
PRMT	Parameter	Parameter.
SSRF	SizeSpecificationRelatedToFreightSubtype	Size specification related to freight subtype.
ISPT	SovereignAndPublicTypeIssuer	Issuer of sovereign and public type.
SRTC	SpecificRouteTimeCharterAverage	Specific route time charter average.
SACL	SubAssetClass	Sub-asset class.
SBPD	SubProduct	Sub product.
TTMS	SwapTimeToMaturityBucket	Time to maturity bucket of the swap.
NCSW	SwaptionNotionalCurrency	Notional currency of the swaption.
TTMB	TimeToMaturityBucket	Time to maturity bucket.
IOUB	UnderlyingBondIssuer	Issuer of the underlying bond.
TOUB	UnderlyingBondTerm	Term of the underlying bond.
UISC	UnderlyingIndexCDSSubClassIdentification	Sub class of the underlying index credit default swap (CDS).
UIDX	UnderlyingIndexIdentification	Underlying index identification such as an ISIN or an index name.
UINS	UnderlyingInstrumentIdentification	Underlying instrument identification, such as an ISIN code.
UIRT	UnderlyingInterestRate	Underlying interest rate.
REOU	UnderlyingReferenceEntity	Underlying reference entity.
UTYP	UnderlyingType	Underlying type.

15.4.2.2.2.2.2.2 CriteriaValue <CritVal>

Presence: [1..1]

Definition: Value identifying the sub class with respect to a segmentation criteria as per local regulation.

Datatype: "Max1000Text" on page 454

15.4.2.2.2.3 FinancialInstrumentClassification <FinInstrmClssfctn>

Presence: [0..1]

Definition: Identification of non-equity financial instruments.

Datatype: "NonEquityInstrumentReportingClassification1Code" on page 439

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

15.4.2.3 FullName <FullNm>

Presence: [0..1]

Definition: Full name of the reporting entity.

Datatype: "Max350Text" on page 455

15.4.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Segment MIC for the trading venue where applicable, otherwise the operational MIC.

Datatype: "MICIdentifier" on page 451

15.4.2.5 ReportingPeriod <RptgPrd>

Presence: [0..1]

Definition: Period to which the quantitative data fields relate.

ReportingPeriod <RptgPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

15.4.2.6 Liquidity <Lqdty>

Presence: [0..1]

Definition: Flag to say if this ISIN is liquid or not post calculations.

Usage:

When not present, this field should be treated as not applicable.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

15.4.2.7 PreTradeLargeInScaleThreshold <PreTradLrgInScaleThrshld>

Presence: [0..1]

Definition: The pre-trade Large in Scale threshold.

PreTradeLargeInScaleThreshold <PreTradLrgInScaleThrshld> contains one of the following elements (see "TonsOrCurrency2Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Number <*Nb*>	[1..1]	Quantity		339
Or}	Amount <*Amt*>	[1..1]	Amount	C1, C3	339

15.4.2.8 PostTradeLargeInScaleThreshold <PstTradLrgInScaleThrshld>

Presence: [0..1]

Definition: The post-trade Large in Scale threshold.

PostTradeLargeInScaleThreshold <PstTradLrgInScaleThrshld> contains one of the following elements (see "TonsOrCurrency2Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Number <*Nb*>	[1..1]	Quantity		339
Or}	Amount <*Amt*>	[1..1]	Amount	C1, C3	339

15.4.2.9 PreTradeInstrumentSizeSpecificThreshold <PreTradInstrmSzSpcfcThrshld>

Presence: [0..1]

Definition: The pre-trade Size Specific to an Instrument threshold.

PreTradeInstrumentSizeSpecificThreshold <PreTradInstrmSzSpcfcThrshld> contains one of the following elements (see "TonsOrCurrency2Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Number <*Nb*>	[1..1]	Quantity		339
Or}	Amount <*Amt*>	[1..1]	Amount	C1, C3	339

15.4.2.10 PostTradeInstrumentSizeSpecificThreshold <PstTradInstrmSzSpcfcThrshld>

Presence: [0..1]

Definition: The post-trade Size Specific to an Instrument threshold.

PostTradeInstrumentSizeSpecificThreshold <PstTradInstrmSzSpcfcThrshld> contains one of the following elements (see "TonsOrCurrency2Choice" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Number <*Nb*>	[1..1]	Quantity		339
Or}	Amount <*Amt*>	[1..1]	Amount	C1, C3	339

15.4.2.11 Statistics <Sttstcs>

Presence: [0..1]

Definition: Statistics for a financial instrument generated as part of transparency calculations.

Statistics <Sttstcs> contains the following **StatisticsTransparency2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactionsExecuted <*TtlNbOfTxsExctd*>	[1..1]	Quantity		242
	TotalVolumeOfTransactionsExecuted <*TtlVolOfTxsExctd*>	[1..1]	Quantity		242

15.4.2.11.1 TotalNumberOfTransactionsExecuted <TtlNbOfTxsExctd>

Presence: [1..1]

Definition: Total number of transactions that have been performed on this market.

Datatype: "Number" on page 453

15.4.2.11.2 TotalVolumeOfTransactionsExecuted <TtlVolOfTxsExctd>

Presence: [1..1]

Definition: Total volume of transactions that have been performed on this market.

Datatype: "DecimalNumber" on page 451

15.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01

16.1 MessageDefinition Functionality

The FinancialInstrumentReportingCountryCodeReport message provides the details of the two character country codes and is created by ESMA for distribution to national competent authorities.

Outline

The FinancialInstrumentReportingCountryCodeReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. CountryData

Report detailing all countries and their 2 character ISO 3166 code.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

16.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgCtryCdRpt>	[1..1]			
	CountryData <*CtryData*>	[1..*]			245
	Country <*Ctry*>	[1..1]	±		245
	EEACountry <*EEACtry*>	[1..1]	Indicator		245
	Modification <*Mod*>	[0..1]	CodeSet		245
	ValidityPeriod <*VldtyPrd*>	[1..1]	±		246
	LastUpdated <*LastUpdtd*>	[0..1]	Date		246
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	246

16.3 Constraints

C1 Country

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

C2 SupplementaryDataRule

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

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 CountryData <CtryData>

Presence: [1..*]

Definition: Report detailing all countries and their 2 character ISO 3166 code.

CountryData <CtryData> contains the following **SecuritiesCountryIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Country <*Ctry*>	[1..1]	±		245
	EEACountry <*EEACtry*>	[1..1]	Indicator		245
	Modification <*Mod*>	[0..1]	CodeSet		245
	ValidityPeriod <*VldtyPrd*>	[1..1]	±		246
	LastUpdated <*LastUpdtd*>	[0..1]	Date		246

16.4.1.1 Country <Ctry>

Presence: [1..1]

Definition: Two character country code and country name as per ISO 3166.

Country <Ctry> contains the following elements (see "CountryCodeAndName3" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet	C2	340
	Name <*Nm*>	[1..1]	Text		340

16.4.1.2 EEACountry <EEACtry>

Presence: [1..1]

Definition: Flag which reflects if the country is a member of the EEA (European Economic Area) or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

16.4.1.3 Modification <Mod>

Presence: [0..1]

Definition: Modification status for the record compared to the previous report.

Datatype: "Modification1Code" on page 439

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

16.4.1.4 ValidityPeriod <VldtyPrd>

Presence: [1..1]

Definition: Details the validity of the specific record.

ValidityPeriod <VldtyPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

16.4.1.5 LastUpdated <LastUpdtd>

Presence: [0..1]

Definition: Date when this record was last modified.

Datatype: "ISODate" on page 449

16.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "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)		339

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 auth.048.001.01 FinancialInstrumentReportingCurrencyCodeReportV01

17.1 MessageDefinition Functionality

The MiFIRCurrencyCodeReport message provides the details the ISO 4217 currency codes and is created by ESMA for distribution to National Competent Authorities.

Outline

The FinancialInstrumentReportingCurrencyCodeReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. CurrencyData

Report all currencies and countries which use that currency.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

17.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgCcyCdRpt>	[1..1]			
	CurrencyData <*CcyData*>	[1..*]			248
	Currency <*Ccy*>	[1..1]			248
	Code <*Cd*>	[1..1]	CodeSet	C1	249
	Name <*Nm*>	[1..1]	Text		249
	FractionalDigit <*FrctnlDgt*>	[0..1]	Quantity		249
	CountryDetails <*CtryDtls*>	[1..1]	±		249
	PreEuro <*PreEuro*>	[1..1]	Indicator		249
	Modification <*Mod*>	[0..1]	CodeSet		250
	ValidityPeriod <*VldtyPrd*>	[1..1]	±		250
	LastUpdated <*LastUpdtd*>	[0..1]	Date		250
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	250

17.3 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 Country

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

C3 SupplementaryDataRule

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

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 CurrencyData <CcyData>

Presence: [1..*]

Definition: Report all currencies and countries which use that currency.

CurrencyData <CcyData> contains the following **SecuritiesCurrencyIdentification2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]			248
	Code *<Cd>*	[1..1]	CodeSet	C1	249
	Name *<Nm>*	[1..1]	Text		249
	FractionalDigit *<FrctnlDgt>*	[0..1]	Quantity		249
	CountryDetails *<CtryDtls>*	[1..1]	±		249
	PreEuro *<PreEuro>*	[1..1]	Indicator		249
	Modification *<Mod>*	[0..1]	CodeSet		250
	ValidityPeriod *<VldtyPrd>*	[1..1]	±		250
	LastUpdated *<LastUpdtd>*	[0..1]	Date		250

17.4.1.1 Currency <Ccy>

Presence: [1..1]

Definition: Details the currency name and ISO 4217 currency code.

Currency <Ccy> contains the following **CurrencyCodeAndName1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet	C1	249
	Name *<Nm>*	[1..1]	Text		249

17.4.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Currency is specified by its code.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

17.4.1.1.2 Name <Nm>

Presence: [1..1]

Definition: Currency is specified by its name.

Datatype: "Max70Text" on page 456

17.4.1.2 FractionalDigit <FrctnlDgt>

Presence: [0..1]

Definition: Fractional digit for the currency, that is, the number of decimals to use.

Datatype: "Max1Number" on page 452

17.4.1.3 CountryDetails <CtryDtls>

Presence: [1..1]

Definition: Details the country name and ISO 3166 country code.

CountryDetails <CtryDtls> contains the following elements (see "CountryCodeAndName3" on page 339 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet	C2	340
	Name *<Nm>*	[1..1]	Text		340

17.4.1.4 PreEuro <PreEuro>

Presence: [1..1]

Definition: Specifies if a currency is a pre Euro currency or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

17.4.1.5 Modification <Mod>

Presence: [0..1]

Definition: Modification status for the record compared to the previous report.

Datatype: "Modification1Code" on page 439

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

17.4.1.6 ValidityPeriod <VldtyPrd>

Presence: [1..1]

Definition: Details the validity of the specific record.

ValidityPeriod <VldtyPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		322
Or	FromDate *<FrDt>*	[1..1]	Date		323
Or	ToDate *<ToDt>*	[1..1]	Date		323
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		323

17.4.1.7 LastUpdated <LastUpdtd>

Presence: [0..1]

Definition: Date when this record was last modified.

Datatype: "ISODate" on page 449

17.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C3 "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)		339

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 auth.049.001.02 FinancialInstrumentReportingMarketIdentificationCodeReportV02

18.1 MessageDefinition Functionality

The FinancialInstrumentReportingMarket IdentificationCodeReport provides the valid market identification code (MIC) of venues that are valid and registered to operate as a trading venue. This message is generated by ESMA for distribution to national competent authorities.

Outline

The FinancialInstrumentReportingMarketIdentificationCodeReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. MarketIdentification

   Report of the market and associate descriptive details.

B. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgMktIdCdRpt>	[1..1]			
	MarketIdentification *<MktId>*	[1..*]			254
	Operating *<Oprg>*	[1..1]	IdentifierSet		254
	Segment *<Sgmt>*	[1..1]	IdentifierSet		254
	Type *<Tp>*	[1..1]	CodeSet		254
	Category *<Ctgy>*	[0..1]	CodeSet		255
	InstitutionName *<InstnNm>*	[1..1]	Text		255
	Acronym *<Acrnm>*	[0..1]	Text		256
	City *<City>*	[0..1]	Text		256
	Country *<Ctry>*	[1..1]	±		256
	AuthorityName *<AuthrtyNm>*	[0..1]	Text		256
	WebSite *<WebSite>*	[0..1]	Text		256
	Note *<Note>*	[0..1]	Text		256
	Modification *<Mod>*	[0..1]	CodeSet		256
	CreationDate *<CreDt>*	[0..1]	Date		257
	ValidityPeriod *<VldtyPrd>*	[1..1]	±		257
	StatusDate *<StsDt>*	[0..1]	Date		257
	LastUpdatedDate *<LastUpdtdDt>*	[0..1]	DateTime		257
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	257

18.3 Constraints

C1 Country

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

C2 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 MarketIdentification <MktId>

Presence: [1..*]

Definition: Report of the market and associate descriptive details.

MarketIdentification <MktId> contains the following **MarketIdentification95** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operating *<Oprg>*	[1..1]	IdentifierSet		254
	Segment *<Sgmt>*	[1..1]	IdentifierSet		254
	Type *<Tp>*	[1..1]	CodeSet		254
	Category *<Ctgy>*	[0..1]	CodeSet		255
	InstitutionName *<InstnNm>*	[1..1]	Text		255
	Acronym *<Acrnm>*	[0..1]	Text		256
	City *<City>*	[0..1]	Text		256
	Country *<Ctry>*	[1..1]	±		256
	AuthorityName *<AuthrtyNm>*	[0..1]	Text		256
	WebSite *<WebSite>*	[0..1]	Text		256
	Note *<Note>*	[0..1]	Text		256
	Modification *<Mod>*	[0..1]	CodeSet		256
	CreationDate *<CreDt>*	[0..1]	Date		257
	ValidityPeriod *<VldtyPrd>*	[1..1]	±		257
	StatusDate *<StsDt>*	[0..1]	Date		257
	LastUpdatedDate *<LastUpdtdDt>*	[0..1]	DateTime		257

18.4.1.1 Operating <Oprg>

Presence: [1..1]

Definition: Operating MIC of the venue.

Datatype: "MICIdentifier" on page 451

18.4.1.2 Segment <Sgmt>

Presence: [1..1]

Definition: Segment MIC of the venue where it exists, otherwise the Operating MIC.

Datatype: "MICIdentifier" on page 451

18.4.1.3 Type <Tp>

Presence: [1..1]

Definition: Define the type of Market Identification Code that is being supplied.

Datatype: "MarketIdentification1Code" on page 438

CodeName	Name	Definition
SGMT	Segment	Market segment code.
OPRT	Operating	Market operating code.

18.4.1.4 Category <Ctgy>

Presence: [0..1]

Definition: Provides the category of market the venue operates in.

Datatype: "MICEntityType1Code" on page 438

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OTFS	OrganisedTradingFacility	Multilateral system which is not a regulated market or multilateral trading facility in which multiple third-party buying and selling interests in bonds, structured finance products, emission allowances or derivatives are able to interact in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

18.4.1.5 InstitutionName <InstnNm>

Presence: [1..1]

Definition: The name or description of the institution, market, or infrastructure.

Datatype: "Max450Text" on page 456

18.4.1.6 Acronym <Acrnm>

Presence: [0..1]

Definition: Known acronym of the institution, market, or infrastructure.

Datatype: "Max35Text" on page 455

18.4.1.7 City <City>

Presence: [0..1]

Definition: City where the institution, market, or infrastructure operates.

Datatype: "Max35Text" on page 455

18.4.1.8 Country <Ctry>

Presence: [1..1]

Definition: Two character country code and country name as per ISO 3166.

Country <Ctry> contains the following elements (see "CountryCodeAndName3" on page 339 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet	C2	340
	Name <*Nm*>	[1..1]	Text		340

18.4.1.9 AuthorityName <AuthrtyNm>

Presence: [0..1]

Definition: The name of the national competent authority associated with the MIC.

Datatype: "Max450Text" on page 456

18.4.1.10 WebSite <WebSite>

Presence: [0..1]

Definition: Website URI of the institution, market, or infrastructure.

Datatype: "Max210Text" on page 455

18.4.1.11 Note <Note>

Presence: [0..1]

Definition: Details additional information about the market operator.

Datatype: "Max450Text" on page 456

18.4.1.12 Modification <Mod>

Presence: [0..1]

Definition: Additional information to help users identify the exchange or understand a modification.

Datatype: "Modification1Code" on page 439

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

18.4.1.13 CreationDate <CreDt>

Presence: [0..1]

Definition: First date of the MIC issuance.

Datatype: "ISODate" on page 449

18.4.1.14 ValidityPeriod <VldtyPrd>

Presence: [1..1]

Definition: Details the validity of the specific record.

ValidityPeriod <VldtyPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

18.4.1.15 StatusDate <StsDt>

Presence: [0..1]

Definition: Date when the market identification code was last modified.

Datatype: "ISODate" on page 449

18.4.1.16 LastUpdatedDate <LastUpdtdDt>

Presence: [0..1]

Definition: Date when this record was last modified.

Datatype: "ISODateTime" on page 449

18.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "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)		339

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 auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01

19.1 MessageDefinition Functionality

The FinancialInstrumentReportingInstrumentClassificationReport message is sent by ESMA to all national competent authorities and provides all valid combinations for classification of financial instruments (CFI) as per ISO 10962.

Outline

The FinancialInstrumentReportingInstrumentClassificationReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. InstrumentClassification

Report detailing all classification for financial instruments (CFI) code.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

19.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgInstrmClssfctnRpt>	[1..1]			
	InstrumentClassification <*InstrmClssfctn*>	[1..*]			260
	Identifier <*Idr*>	[1..1]	IdentifierSet		260
	Modification <*Mod*>	[0..1]	CodeSet		260
	ValidityPeriod <*VldtyPrd*>	[1..1]	±		260
	LastUpdated <*LastUpdtd*>	[0..1]	Date		261
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	261

19.3 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.

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 InstrumentClassification <InstrmClssfctn>

Presence: [1..*]

Definition: Report detailing all classification for financial instruments (CFI) code.

InstrumentClassification <InstrmClssfctn> contains the following **SecuritiesInstrumentClassification2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identifier *<Idr>*	[1..1]	IdentifierSet		260
	Modification *<Mod>*	[0..1]	CodeSet		260
	ValidityPeriod *<VldtyPrd>*	[1..1]	±		260
	LastUpdated *<LastUpdtd>*	[0..1]	Date		261

19.4.1.1 Identifier <Idr>

Presence: [1..1]

Definition: Identifier of the financial instrument classification type code.

Datatype: "CFIOct2015Identifier" on page 450

19.4.1.2 Modification <Mod>

Presence: [0..1]

Definition: Modification status for the record compared to the previous report.

Datatype: "Modification1Code" on page 439

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

19.4.1.3 ValidityPeriod <VldtyPrd>

Presence: [1..1]

Definition: Details the validity of the specific record.

Usage:

Within MiFIR, the FromDate is populated while the instrument is valid. From Date To Date is only populated when the record is being invalidated.

ValidityPeriod <VldtyPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		322
Or	FromDate *<FrDt>*	[1..1]	Date		323
Or	ToDate *<ToDt>*	[1..1]	Date		323
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		323

19.4.1.4 LastUpdated <LastUpdtd>

Presence: [0..1]

Definition: Date when this record was last modified.

Datatype: "ISODate" on page 449

19.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.053.001.01 FinancialInstrumentReportingTradingVolumeCapResultReportV01

20.1 MessageDefinition Functionality

The FinancialInstrumentReportingTradingVolumeCapResultReport provides volume of trading and percentage of trading under waivers for equity instruments over a period. This message is generated by the supervisory authority for public distribution.

Outline

The FinancialInstrumentReportingTradingVolumeCapResultReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. VolumeCapResult

Provides details on the volume of trades and percentage of trading under waivers of financial instruments.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

20.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTradgVolCapRsltRpt>	[1..1]			
	ReportHeader <*RptHdr*>	[1..1]	±		264
	VolumeCapResult <*VolCapRslt*>	[1..*]			264
	Identification <*Id*>	[1..1]	IdentifierSet		264
	ReportingPeriod <*RptgPrd*>	[1..1]	±		265
	LastUpdateDate <*LastUpdDt*>	[0..1]	Date		265
	TotalTradingVolume <*TtlTradgVol*>	[1..1]	Amount	C1, C3	265
	TradingUnderWaiverPercentage <*TradgUdrWvrPctg*>	[1..1]	Rate		265
	TradingUnderWaiverBreakdown <*TradgUdrWvrBrkdwn*>	[0..*]			265
	TradingUnderWaiverPercentage <*TradgUdrWvrPctg*>	[1..1]	Rate		266
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		266
	Disclaimer <*Dsclmr*>	[0..1]	Text		266
	Disclaimer <*Dsclmr*>	[0..1]	Text		266
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	266

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 Country

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

20.4.2 VolumeCapResult <VolCapRslt>

Presence: [1..*]

Definition: Provides details on the volume of trades and percentage of trading under waivers of financial instruments.

VolumeCapResult <VolCapRslt> contains the following **VolumeCapResult1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		264
	ReportingPeriod <*RptgPrd*>	[1..1]	±		265
	LastUpdateDate <*LastUpdDt*>	[0..1]	Date		265
	TotalTradingVolume <*TtlTradgVol*>	[1..1]	Amount	C1, C3	265
	TradingUnderWaiverPercentage <*TradgUdrWvrPctg*>	[1..1]	Rate		265
	TradingUnderWaiverBreakdown <*TradgUdrWvrBrkdwn*>	[0..*]			265
	TradingUnderWaiverPercentage <*TradgUdrWvrPctg*>	[1..1]	Rate		266
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		266
	Disclaimer <*Dsclmr*>	[0..1]	Text		266
	Disclaimer <*Dsclmr*>	[0..1]	Text		266

20.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

20.4.2.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Date or date range the report relates to.

ReportingPeriod <RptgPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

20.4.2.3 LastUpdateDate <LastUpdDt>

Presence: [0..1]

Definition: Last date for which the data was updated for this instrument and reporting period.

Datatype: "ISODate" on page 449

20.4.2.4 TotalTradingVolume <TtlTradgVol>

Presence: [1..1]

Definition: Total traded volume of the instrument in this specific reporting period.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 415

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.

20.4.2.5 TradingUnderWaiverPercentage <TradgUdrWvrPctg>

Presence: [1..1]

Definition: Total percentage of trading under waiver of the instrument in this specific reporting period.

Datatype: "PercentageRate" on page 454

20.4.2.6 TradingUnderWaiverBreakdown <TradgUdrWvrBrkdwn>

Presence: [0..*]

Definition: Percentage of trading under waiver of the instrument in this specific reporting period broken down by trading venue.

TradingUnderWaiverBreakdown <TradgUdrWvrBrkdwn> contains the following **TradingUnderWaiversPercentage1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradingUnderWaiverPercentage <*TradgUdrWvrPctg*>	[1..1]	Rate		266
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		266
	Disclaimer <*Dsclmr*>	[0..1]	Text		266

20.4.2.6.1 TradingUnderWaiverPercentage <TradgUdrWvrPctg>

Presence: [1..1]

Definition: Total percentage of trading under waiver of the instrument in this specific reporting period on this trading venue.

Datatype: "PercentageRate" on page 454

20.4.2.6.2 TradingVenue <TradgVn>

Presence: [1..1]

Definition: The venue this trading under waiver percentage is in relation to.

Datatype: "MICIdentifier" on page 451

20.4.2.6.3 Disclaimer <Dsclmr>

Presence: [0..1]

Definition: Information for interpreting the result.

Datatype: "Max350Text" on page 455

20.4.2.7 Disclaimer <Dsclmr>

Presence: [0..1]

Definition: Information for interpreting the result.

Datatype: "Max350Text" on page 455

20.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

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 auth.102.001.01 FinancialInstrumentReportingCancellationReportV01

21.1 MessageDefinition Functionality

This FinancialInstrumentReportingCancellationReport message is sent by the trading venue to the national competent authority to cancel reference data previously reported by mistake.

Outline

The FinancialInstrumentReportingCancellationReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. CancellationData

Details of the financial instrument previously reported by mistake by the trading venue.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

21.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgCxlRpt>	[1..1]			
	ReportHeader <*RptHdr*>	[1..1]	±		270
	CancellationData <*CxlData*>	[1..*]	±	C16, C17	270
	SupplementaryData <*SplmtryData*>	[0..*]	±	C13	272

21.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

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

C3 BasketInstrumentUniquenessRule

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

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 MultiplierRule

Price Multiplier must not be zero.

C7 NumberRule

If Number is negative, then Sign must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one of 5 elements must be present.

C10 OneElementPresentRule

At least one of 5 elements must be present.

C11 OneElementPresentRule

At least one of the 3 elements must be present.

C12 OneElementPresentRule

At least one of the 5 elements must be present.

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.

C14 ValidateAdmissionIssuerRule

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

C15 ValidCFIRule

The CFI code must be a valid CFI code as defined by 10962.

C16 ValidDebtMaturityDateRule

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C17 ValidDerivativeExpiryDateRule

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

C18 ValidISINRule

ISIN code must pass checksum validation.

C19 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C20 ValidMICRule

Market Identification code must be an active market at the time of reporting.

C21 ValidShortNameRule

ShortName must conform with ISO 18774.

C22 ValidTerminationDateRule

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

21.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to the global report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader1" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

21.4.2 CancellationData <CxlData>

Presence: [1..*]

Definition: Details of the financial instrument previously reported by mistake by the trading venue.

Impacted by: C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

CancellationData <CxlData> contains the following elements (see "SecuritiesReferenceDataReport7" on page 393 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		395
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]	±	C15, C18, C21	395
	Issuer <*Issr*>	[0..1]	IdentifierSet		396
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C20, C22	396
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			397
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C1, C3	397
	MaturityDate <*MtrtyDt*>	[0..1]	Date		398
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C1, C3	398
	InterestRate <*IntrstRate*>	[1..1]	±		398
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		399
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	399
	ExpiryDate <*XpryDt*>	[0..1]	Date		401
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	401
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			401
{Or	Single <*Sngl*>	[1..1]	±		401
Or}	Basket <*Bskt*>	[1..1]	±	C3, C10	402
	OptionType <*OptnTp*>	[0..1]	CodeSet		402
	StrikePrice <*StrkPric*>	[0..1]	±		402
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		403
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		403
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	404
	Commodity <*Cmmdty*>	[0..1]			404
	Product <*Pdct*>	[1..1]	±		405
	TransactionType <*TxTp*>	[0..1]	CodeSet		405
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		406
	Interest <*Intrst*>	[0..1]			406
	InterestRate <*IntrstRate*>	[1..1]	±		406
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		407

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	407
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		407
	ForeignExchange <*FX*>	[0..1]			408
	FXType <*FxTp*>	[0..1]	CodeSet		408
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	408
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	409
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		409
	LastUpdate <*LastUpd*>	[0..1]	DateTime		409
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		409
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C2	410
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		410
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		410
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		410

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

21.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields 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)		339

Constraints

- **SupplementaryDataRule**

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

22 Message Items Types

22.1 MessageComponents

22.1.1 Amount

22.1.1.1 AmountAndDirection61

Definition: Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	274
	Sign <*Sgn*>	[0..1]	Indicator		274

22.1.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 414

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.

22.1.1.1.2 Sign <Sgn>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 451):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

22.1.1.2 AmountAndDirection53

Definition: Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	275
	Sign <*Sgn*>	[0..1]	Indicator		275

22.1.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

22.1.1.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 451):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

22.1.2 Commodity

22.1.2.1 AgriculturalCommodityDairy1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type dairy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		275
	SubProduct <*SubPdct*>	[1..1]	CodeSet		276

22.1.2.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType20Code" on page 424

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

22.1.2.2 IndustrialProductCommodityManufacturing1

Definition: Defines commodity sub-product attributes of an industrial product derivative of type manufacturing.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		276
	SubProduct <*SubPdct*>	[0..1]	CodeSet		276

22.1.2.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 423

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

22.1.2.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType34Code" on page 427

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

22.1.2.3 IndustrialProductCommodityConstruction1

Definition: Defines commodity sub-product attributes of an industrial product derivative of type construction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		277
	SubProduct <*SubPdct*>	[0..1]	CodeSet		277

22.1.2.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 423

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

22.1.2.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType33Code" on page 427

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

22.1.2.4 FreightCommodityWet1

Definition: Defines commodity sub-product attributes of a freight derivative of type wet.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		277
	SubProduct <*SubPdct*>	[1..1]	CodeSet		277
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		278

22.1.2.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 422

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

22.1.2.4.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType32Code" on page 427

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

22.1.2.4.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType12Code" on page 418

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

22.1.2.5 FreightCommodityDry1

Definition: Defines commodity sub-product attributes of a freight derivative of type dry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		278
	SubProduct <*SubPdct*>	[1..1]	CodeSet		278
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		278

22.1.2.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 422

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

22.1.2.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType31Code" on page 426

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

22.1.2.5.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType14Code" on page 418

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

22.1.2.6 FreightCommodityContainerShip1

Definition: Defines commodity sub-product attributes of a freight derivative of type container ships.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		279
	SubProduct <*SubPdct*>	[1..1]	CodeSet		279

22.1.2.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 422

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

22.1.2.6.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType46Code" on page 429

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

22.1.2.7 FertilizerCommodityUreaAndAmmoniumNitrate1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea and ammonium nitrate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		279
	SubProduct <*SubPdct*>	[1..1]	CodeSet		280

22.1.2.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 423

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.1.2.7.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType44Code" on page 429

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

22.1.2.8 FertilizerCommodityUrea1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		280
	SubProduct <*SubPdct*>	[1..1]	CodeSet		280

22.1.2.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 423

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.1.2.8.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType43Code" on page 429

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

22.1.2.9 FertilizerCommoditySulphur1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type sulphur.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		281
	SubProduct <*SubPdct*>	[1..1]	CodeSet		281

22.1.2.9.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 423

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.1.2.9.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType42Code" on page 428

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

22.1.2.10 FertilizerCommodityPotash1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type potash.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		281
	SubProduct *<SubPdct>*	[1..1]	CodeSet		281

22.1.2.10.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 423

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.1.2.10.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType41Code" on page 428

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

22.1.2.11 FertilizerCommodityDiammoniumPhosphate1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type diammonium phosphate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		282
	SubProduct <*SubPdct*>	[1..1]	CodeSet		282

22.1.2.11.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 423

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.1.2.11.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType40Code" on page 428

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

22.1.2.12 FertilizerCommodityAmmonia1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type ammonia.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		282
	SubProduct <*SubPdct*>	[1..1]	CodeSet		283

22.1.2.12.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 423

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.1.2.12.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType39Code" on page 428

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

22.1.2.13 EnvironmentalCommodityWeather1

Definition: Defines commodity sub-product attributes of an environmental derivative of type weather.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		283
	SubProduct <*SubPdct*>	[1..1]	CodeSet		283

22.1.2.13.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 422

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

22.1.2.13.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType30Code" on page 426

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

22.1.2.14 EnvironmentalCommodityEmission1

Definition: Defines commodity sub-product attributes of an environmental derivative of type emission.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		284
	SubProduct <*SubPdct*>	[1..1]	CodeSet		284
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		284

22.1.2.14.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 422

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

22.1.2.14.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType10Code" on page 423

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

22.1.2.14.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType8Code" on page 421

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

22.1.2.15 EnvironmentalCommodityCarbonRelated1

Definition: Defines commodity sub-product attributes of an environmental derivative of type carbon related.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		285
	SubProduct <*SubPdct*>	[1..1]	CodeSet		285

22.1.2.15.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 422

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

22.1.2.15.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType29Code" on page 426

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

22.1.2.16 EnergyCommodityRenewableEnergy1

Definition: Defines commodity sub-product attributes of an energy derivative of type renewable energy.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		285
	SubProduct *<SubPdct>*	[1..1]	CodeSet		285

22.1.2.16.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.16.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType28Code" on page 426

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

22.1.2.17 EnergyCommodityOil1

Definition: Defines commodity sub-product attributes of an energy derivative of type oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		286
	SubProduct <*SubPdct*>	[1..1]	CodeSet		286
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		286

22.1.2.17.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.17.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType8Code" on page 430

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

22.1.2.17.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType7Code" on page 420

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.

CodeName	Name	Definition
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

22.1.2.18 EnergyCommodityNaturalGas1

Definition: Defines commodity sub-product attributes of an energy derivative of type natural gas.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		287
	SubProduct <*SubPdct*>	[1..1]	CodeSet		287
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		288

22.1.2.18.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.18.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType7Code" on page 430

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

22.1.2.18.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType6Code" on page 419

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

22.1.2.19 EnergyCommodityLightEnd1

Definition: Defines commodity sub-product attributes of an energy derivative of type light end.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		288
	SubProduct <*SubPdct*>	[1..1]	CodeSet		288

22.1.2.19.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.19.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType27Code" on page 426

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

22.1.2.20 EnergyCommodityInterEnergy1

Definition: Defines commodity sub-product attributes of an energy derivative of type inter energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		289
	SubProduct <*SubPdct*>	[1..1]	CodeSet		289

22.1.2.20.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.20.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 425

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

22.1.2.21 EnergyCommodityElectricity1

Definition: Defines commodity sub-product attributes of an energy derivative of type electricity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		289
	SubProduct <*SubPdct*>	[1..1]	CodeSet		290
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		290

22.1.2.21.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.21.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType6Code" on page 430

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

22.1.2.21.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType5Code" on page 419

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

22.1.2.22 EnergyCommodityDistillates1

Definition: Defines commodity sub-product attributes of an energy derivative of type distillates.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		290
	SubProduct <*SubPdct*>	[1..1]	CodeSet		290

22.1.2.22.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.22.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType25Code" on page 425

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

22.1.2.23 EnergyCommodityCoal1

Definition: Defines commodity sub-product attributes of an energy derivative of type coal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		291
	SubProduct <*SubPdct*>	[1..1]	CodeSet		291

22.1.2.23.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 422

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.1.2.23.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType24Code" on page 425

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

22.1.2.24 AssetClassCommodityPolypropylene1Choice

Definition: Defines commodity attributes of a derivative where the type is polypropylene.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Plastic <*Plstc*>	[1..1]			291
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		292
	SubProduct <*SubPdct*>	[0..1]	CodeSet		292

22.1.2.24.1 Plastic <Plstc>

Presence: [1..1]

Definition: Plastic commodity derivative.

Plastic <Plstc> contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		292
	SubProduct <*SubPdct*>	[0..1]	CodeSet		292

22.1.2.24.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 423

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

22.1.2.24.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType18Code" on page 424

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

22.1.2.25 AssetClassCommodityPaper1Choice

Definition: Defines commodity attributes of a derivative where the type is paper.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			293
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		293
	SubProduct <*SubPdct*>	[0..1]	CodeSet		293
Or	Newsprint <*Nwsprnt*>	[1..1]			293
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		293
	SubProduct <*SubPdct*>	[0..1]	CodeSet		294
Or	Pulp <*Pulp*>	[1..1]			294
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		294
	SubProduct <*SubPdct*>	[0..1]	CodeSet		294
Or}	RecoveredPaper <*RcvrdPpr*>	[1..1]			294
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		295
	SubProduct <*SubPdct*>	[0..1]	CodeSet		295

22.1.2.25.1 ContainerBoard <CntnrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntnrBrd> contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		293
	SubProduct <*SubPdct*>	[0..1]	CodeSet		293

22.1.2.25.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 423

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

22.1.2.25.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 427

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

22.1.2.25.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		293
	SubProduct <*SubPdct*>	[0..1]	CodeSet		294

22.1.2.25.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 423

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

22.1.2.25.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 427

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

22.1.2.25.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		294
	SubProduct <*SubPdct*>	[0..1]	CodeSet		294

22.1.2.25.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 423

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

22.1.2.25.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType37Code" on page 427

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

22.1.2.25.4 RecoveredPaper <RcvrdPpr>

Presence: [1..1]

Definition: Recovered paper commodity derivative.

RecoveredPaper <RcvrdPpr> contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		295
	SubProduct <*SubPdct*>	[0..1]	CodeSet		295

22.1.2.25.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 423

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

22.1.2.25.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType38Code" on page 428

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

22.1.2.26 AssetClassCommodityOtherC102Choice

Definition: Defines commodity attributes of a derivative where the type is other C10.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <*Dlvrbl*>	[1..1]			295
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		296
	SubProduct <*SubPdct*>	[0..1]	CodeSet		296
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			296
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		296
	SubProduct <*SubPdct*>	[0..1]	CodeSet		296

22.1.2.26.1 Deliverable <Dlvrbl>

Presence: [1..1]

Definition: Other C10 deliverable commodity derivative.

Deliverable <Dlvrbl> contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		296
	SubProduct <*SubPdct*>	[0..1]	CodeSet		296

22.1.2.26.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 421

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

22.1.2.26.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType47Code" on page 429

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

22.1.2.26.2 NonDeliverable <NonDlvrbl>

Presence: [1..1]

Definition: Other C10 non-deliverable commodity derivative.

NonDeliverable <NonDlvrbl> contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		296
	SubProduct <*SubPdct*>	[0..1]	CodeSet		296

22.1.2.26.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 421

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

22.1.2.26.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType48Code" on page 429

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

22.1.2.27 AssetClassCommodityOther1

Definition: Defines commodity attributes of a derivative where the type is other.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		297

22.1.2.27.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType15Code" on page 422

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

22.1.2.28 AssetClassCommodityOfficialEconomicStatistics1

Definition: Defines commodity attributes of a derivative where the type is official economic statistics.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		297

22.1.2.28.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType14Code" on page 422

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

22.1.2.29 AssetClassCommodityMultiCommodityExotic1

Definition: Defines commodity attributes of a derivative where the type is multi commodity exotic.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		298

22.1.2.29.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType13Code" on page 421

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

22.1.2.30 AssetClassCommodityMetal1Choice

Definition: Defines commodity attributes of a derivative where the type is metal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			298
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		298
	SubProduct <*SubPdct*>	[1..1]	CodeSet		299
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		299
Or}	Precious <*Prcs*>	[1..1]			299
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		300
	SubProduct <*SubPdct*>	[1..1]	CodeSet		300
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		300

22.1.2.30.1 NonPrecious <NonPrcs>

Presence: [1..1]

Definition: Non-precious metal commodity derivative.

NonPrecious <NonPrcs> contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		298
	SubProduct <*SubPdct*>	[1..1]	CodeSet		299
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		299

22.1.2.30.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 423

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

22.1.2.30.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType15Code" on page 424

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

22.1.2.30.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType10Code" on page 417

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

22.1.2.30.2 Precious <Prcs>

Presence: [1..1]

Definition: Precious metal commodity derivative.

Precious <Prcs> contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		300
	SubProduct <*SubPdct*>	[1..1]	CodeSet		300
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		300

22.1.2.30.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 423

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

22.1.2.30.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 424

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

22.1.2.30.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 418

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

22.1.2.31 AssetClassCommodityInflation1

Definition: Defines commodity attributes of a derivative where the type is inflation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		301

22.1.2.31.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType12Code" on page 421

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

22.1.2.32 AssetClassCommodityIndustrialProduct1Choice

Definition: Defines commodity attributes of a derivative where the type is industrial product.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		301
Or}	Manufacturing <*Manfctg*>	[1..1]	±		301

22.1.2.32.1 Construction <Cnstrctn>

Presence: [1..1]

Definition: Construction related industrial product commodity derivative.

Construction <Cnstrctn> contains the following elements (see "IndustrialProductCommodityConstruction1" on page 276 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		277
	SubProduct <*SubPdct*>	[0..1]	CodeSet		277

22.1.2.32.2 Manufacturing <Manfctg>

Presence: [1..1]

Definition: Manufacturing related industrial product commodity derivative.

Manufacturing <Manfctg> contains the following elements (see "IndustrialProductCommodityManufacturing1" on page 276 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		276
	SubProduct <*SubPdct*>	[0..1]	CodeSet		276

22.1.2.33 AssetClassCommodityFreight1Choice

Definition: Defines commodity attributes of a derivative where the type is freight.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		302
Or	Wet <*Wet*>	[1..1]	±		302
Or}	ContainerShip <*CntnrShip*>	[1..1]	±		302

22.1.2.33.1 Dry <Dry>

Presence: [1..1]

Definition: Dry freight commodity derivative.

Dry <Dry> contains the following elements (see "FreightCommodityDry1" on page 278 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		278
	SubProduct <*SubPdct*>	[1..1]	CodeSet		278
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		278

22.1.2.33.2 Wet <Wet>

Presence: [1..1]

Definition: Wet freight commodity derivative.

Wet <Wet> contains the following elements (see "FreightCommodityWet1" on page 277 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		277
	SubProduct <*SubPdct*>	[1..1]	CodeSet		277
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		278

22.1.2.33.3 ContainerShip <CntnrShip>

Presence: [1..1]

Definition: Container ship freight commodity derivative.

ContainerShip <CntnrShip> contains the following elements (see "FreightCommodityContainerShip1" on page 279 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		279
	SubProduct <*SubPdct*>	[1..1]	CodeSet		279

22.1.2.34 AssetClassCommodityFertilizer1Choice

Definition: Defines commodity attributes of a derivative where the type is fertilizer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		303
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		303
Or	Potash <*Ptsh*>	[1..1]	±		303
Or	Sulphur <*Slphr*>	[1..1]	±		304
Or	Urea <*Urea*>	[1..1]	±		304
Or}	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		304

22.1.2.34.1 Ammonia <Ammn>

Presence: [1..1]

Definition: Ammonia fertilizer commodity derivative.

Ammonia <Ammn> contains the following elements (see "FertilizerCommodityAmmonia1" on page 282 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		282
	SubProduct <*SubPdct*>	[1..1]	CodeSet		283

22.1.2.34.2 DiammoniumPhosphate <DmmnmPhspht>

Presence: [1..1]

Definition: Diammonium phosphate fertilizer commodity derivative.

DiammoniumPhosphate <DmmnmPhspht> contains the following elements (see "FertilizerCommodityDiammoniumPhosphate1" on page 282 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		282
	SubProduct <*SubPdct*>	[1..1]	CodeSet		282

22.1.2.34.3 Potash <Ptsh>

Presence: [1..1]

Definition: Potash fertilizer commodity derivative.

Potash <Ptsh> contains the following elements (see "FertilizerCommodityPotash1" on page 281 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		281
	SubProduct <*SubPdct*>	[1..1]	CodeSet		281

22.1.2.34.4 Sulphur <Slphr>

Presence: [1..1]

Definition: Sulphur fertilizer commodity derivative.

Sulphur <Slphr> contains the following elements (see "FertilizerCommoditySulphur1" on page 280 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		281
	SubProduct <*SubPdct*>	[1..1]	CodeSet		281

22.1.2.34.5 Urea <Urea>

Presence: [1..1]

Definition: Urea fertilizer commodity derivative.

Urea <Urea> contains the following elements (see "FertilizerCommodityUrea1" on page 280 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		280
	SubProduct <*SubPdct*>	[1..1]	CodeSet		280

22.1.2.34.6 UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>

Presence: [1..1]

Definition: Urea and ammonium nitrate fertilizer commodity derivative.

UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt> contains the following elements (see "FertilizerCommodityUreaAndAmmoniumNitrate1" on page 279 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		279
	SubProduct <*SubPdct*>	[1..1]	CodeSet		280

22.1.2.35 AssetClassCommodityEnvironmental1Choice

Definition: Defines commodity attributes of a derivative where the type is environmental.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		304
Or	Weather <*Wthr*>	[1..1]	±		305
Or}	CarbonRelated <*CrbnRltd*>	[1..1]	±		305

22.1.2.35.1 Emissions <Emssns>

Presence: [1..1]

Definition: Emissions environmental commodity derivative.

Emissions <Emssns> contains the following elements (see "EnvironmentalCommodityEmission1" on page 283 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		284
	SubProduct <*SubPdct*>	[1..1]	CodeSet		284
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		284

22.1.2.35.2 Weather <Wthr>

Presence: [1..1]

Definition: Weather environmental commodity derivative.

Weather <Wthr> contains the following elements (see "EnvironmentalCommodityWeather1" on page 283 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		283
	SubProduct <*SubPdct*>	[1..1]	CodeSet		283

22.1.2.35.3 CarbonRelated <CrbnRltd>

Presence: [1..1]

Definition: Carbon related environmental commodity derivative.

CarbonRelated <CrbnRltd> contains the following elements (see "EnvironmentalCommodityCarbonRelated1" on page 284 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		285
	SubProduct <*SubPdct*>	[1..1]	CodeSet		285

22.1.2.36 AssetClassCommodityEnergy1Choice

Definition: Defines commodity attributes of a derivative where the type is energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Electricity <*Elctrcty*>	[1..1]	±		306
Or	NaturalGas <*NtrlGas*>	[1..1]	±		306
Or	Oil <*Oil*>	[1..1]	±		306
Or	Coal <*Coal*>	[1..1]	±		307
Or	InterEnergy <*IntrNrgy*>	[1..1]	±		307
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]	±		307
Or	LightEnd <*LghtEnd*>	[1..1]	±		307
Or}	Distillates <*Dstllts*>	[1..1]	±		308

22.1.2.36.1 Electricity <Elctrcty>

Presence: [1..1]

Definition: Definition of Electricity energy commodity derivative.

Electricity <Elctrcty> contains the following elements (see "EnergyCommodityElectricity1" on page 289 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		289
	SubProduct <*SubPdct*>	[1..1]	CodeSet		290
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		290

22.1.2.36.2 NaturalGas <NtrlGas>

Presence: [1..1]

Definition: Definition of Natural Gas energy commodity derivative.

NaturalGas <NtrlGas> contains the following elements (see "EnergyCommodityNaturalGas1" on page 287 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		287
	SubProduct <*SubPdct*>	[1..1]	CodeSet		287
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		288

22.1.2.36.3 Oil <Oil>

Presence: [1..1]

Definition: Definition of Oil energy commodity derivative.

Oil <Oil> contains the following elements (see "EnergyCommodityOil1" on page 285 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		286
	SubProduct <*SubPdct*>	[1..1]	CodeSet		286
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		286

22.1.2.36.4 Coal <Coal>

Presence: [1..1]

Definition: Definition of Coal energy commodity derivative.

Coal <Coal> contains the following elements (see "EnergyCommodityCoal1" on page 291 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		291
	SubProduct <*SubPdct*>	[1..1]	CodeSet		291

22.1.2.36.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following elements (see "EnergyCommodityInterEnergy1" on page 289 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		289
	SubProduct <*SubPdct*>	[1..1]	CodeSet		289

22.1.2.36.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following elements (see "EnergyCommodityRenewableEnergy1" on page 285 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		285
	SubProduct <*SubPdct*>	[1..1]	CodeSet		285

22.1.2.36.7 LightEnd <LghtEnd>

Presence: [1..1]

Definition: Light end energy commodity derivative.

LightEnd <LghtEnd> contains the following elements (see "EnergyCommodityLightEnd1" on page 288 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		288
	SubProduct *<SubPdct>*	[1..1]	CodeSet		288

22.1.2.36.8 Distillates <DstlIts>

Presence: [1..1]

Definition: Distillates energy commodity derivative.

Distillates <DstlIts> contains the following elements (see "EnergyCommodityDistillates1" on page 290 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		290
	SubProduct *<SubPdct>*	[1..1]	CodeSet		290

22.1.2.37 AssetClassCommodityAgricultural1Choice

Definition: Defines commodity attributes of a derivative where the type is agricultural.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]	±		308
Or	Soft *<Soft>*	[1..1]	±		309
Or	Potato *<Ptt>*	[1..1]	±		309
Or	OliveOil *<OlvOil>*	[1..1]	±		309
Or	Dairy *<Dairy>*	[1..1]	±		310
Or	Forestry *<Frstry>*	[1..1]	±		310
Or	Seafood *<Sfd>*	[1..1]	±		310
Or	LiveStock *<LiveStock>*	[1..1]	±		310
Or}	Grain *<Grn>*	[1..1]	±		311

22.1.2.37.1 GrainOilSeed <GrnOilSeed>

Presence: [1..1]

Definition: Grain oil seed agricultural commodity derivative.

GrainOilSeed <GrnOilSeed> contains the following elements (see "AgriculturalCommodityOilSeed1" on page 319 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		319
	SubProduct <*SubPdct*>	[1..1]	CodeSet		320
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		320

22.1.2.37.2 Soft <Soft>

Presence: [1..1]

Definition: Soft agricultural commodity derivative.

Soft <Soft> contains the following elements (see "AgriculturalCommoditySoft1" on page 316 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		317
	SubProduct <*SubPdct*>	[1..1]	CodeSet		317
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		317

22.1.2.37.3 Potato <Ptt>

Presence: [1..1]

Definition: Potato agricultural commodity derivative.

Potato <Ptt> contains the following elements (see "AgriculturalCommodityPotato1" on page 318 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		318
	SubProduct <*SubPdct*>	[1..1]	CodeSet		318

22.1.2.37.4 OliveOil <OlvOil>

Presence: [1..1]

Definition: Olive oil agricultural commodity derivative.

OliveOil <OlvOil> contains the following elements (see "AgriculturalCommodityOliveOil1" on page 318 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		319
	SubProduct <*SubPdct*>	[1..1]	CodeSet		319
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		319

22.1.2.37.5 Dairy <Dairy>

Presence: [1..1]

Definition: Dairy agricultural commodity derivative.

Dairy <Dairy> contains the following elements (see "AgriculturalCommodityDairy1" on page 275 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		275
	SubProduct <*SubPdct*>	[1..1]	CodeSet		276

22.1.2.37.6 Forestry <Frstry>

Presence: [1..1]

Definition: Forestry agricultural commodity derivative.

Forestry <Frstry> contains the following elements (see "AgriculturalCommodityForestry1" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		322
	SubProduct <*SubPdct*>	[1..1]	CodeSet		322

22.1.2.37.7 Seafood <Sfd>

Presence: [1..1]

Definition: Seafood agricultural commodity derivative.

Seafood <Sfd> contains the following elements (see "AgriculturalCommoditySeafood1" on page 317 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		317
	SubProduct <*SubPdct*>	[1..1]	CodeSet		318

22.1.2.37.8 LiveStock <LiveStock>

Presence: [1..1]

Definition: Livestock agricultural commodity derivative.

LiveStock <LiveStock> contains the following elements (see "AgriculturalCommodityLiveStock1" on page 320 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		320
	SubProduct <*SubPdct*>	[1..1]	CodeSet		321

22.1.2.37.9 Grain <Grn>

Presence: [1..1]

Definition: Grain agricultural commodity derivative.

Grain <Grn> contains the following elements (see "AgriculturalCommodityGrain1" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		321
	SubProduct <*SubPdct*>	[1..1]	CodeSet		321
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		321

22.1.2.38 AssetClassCommodity3Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		311
Or	Energy <*Nrgy*>	[1..1]	±		312
Or	Environmental <*Envttl*>	[1..1]	±		312
Or	Fertilizer <*Frtlzr*>	[1..1]	±		313
Or	Freight <*Frght*>	[1..1]	±		313
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		313
Or	Metal <*Metl*>	[1..1]	±		314
Or	OtherC10 <*OthrC10*>	[1..1]	±		314
Or	Paper <*Ppr*>	[1..1]	±		315
Or	Polypropylene <*Plprpln*>	[1..1]	±		315
Or	Inflation <*Infltn*>	[1..1]	±		315
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		316
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		316
Or}	Other <*Othr*>	[1..1]	±		316

22.1.2.38.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following elements (see "AssetClassCommodityAgricultural1Choice" on page 308 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]	±		308
Or	Soft *<Soft>*	[1..1]	±		309
Or	Potato *<Ptt>*	[1..1]	±		309
Or	OliveOil *<OlvOil>*	[1..1]	±		309
Or	Dairy *<Dairy>*	[1..1]	±		310
Or	Forestry *<Frstry>*	[1..1]	±		310
Or	Seafood *<Sfd>*	[1..1]	±		310
Or	LiveStock *<LiveStock>*	[1..1]	±		310
Or}	Grain *<Grn>*	[1..1]	±		311

22.1.2.38.2 Energy <Nrgy>

Presence: [1..1]

Definition: Energy commodities.

Energy <Nrgy> contains one of the following elements (see "AssetClassCommodityEnergy1Choice" on page 305 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Electricity *<Elctrcty>*	[1..1]	±		306
Or	NaturalGas *<NtrlGas>*	[1..1]	±		306
Or	Oil *<Oil>*	[1..1]	±		306
Or	Coal *<Coal>*	[1..1]	±		307
Or	InterEnergy *<IntrNrgy>*	[1..1]	±		307
Or	RenewableEnergy *<RnwblNrgy>*	[1..1]	±		307
Or	LightEnd *<LghtEnd>*	[1..1]	±		307
Or}	Distillates *<Dstllts>*	[1..1]	±		308

22.1.2.38.3 Environmental <Envttl>

Presence: [1..1]

Definition: Environmental commodities.

Environmental <Envttl> contains one of the following elements (see "AssetClassCommodityEnvironmental1Choice" on page 304 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		304
Or	Weather <*Wthr*>	[1..1]	±		305
Or}	CarbonRelated <*CrbnRltd*>	[1..1]	±		305

22.1.2.38.4 Fertilizer <Frtlzr>

Presence: [1..1]

Definition: Fertilizer commodities.

Fertilizer <Frtlzr> contains one of the following elements (see "AssetClassCommodityFertilizer1Choice" on page 302 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		303
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		303
Or	Potash <*Ptsh*>	[1..1]	±		303
Or	Sulphur <*Slphr*>	[1..1]	±		304
Or	Urea <*Urea*>	[1..1]	±		304
Or}	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		304

22.1.2.38.5 Freight <Frght>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frght> contains one of the following elements (see "AssetClassCommodityFreight1Choice" on page 301 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		302
Or	Wet <*Wet*>	[1..1]	±		302
Or}	ContainerShip <*CntnrShip*>	[1..1]	±		302

22.1.2.38.6 IndustrialProduct <IndstrlPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following elements (see "AssetClassCommodityIndustrialProduct1Choice" on page 301 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		301
Or}	Manufacturing <*Manfctg*>	[1..1]	±		301

22.1.2.38.7 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following elements (see "AssetClassCommodityMetal1Choice" on page 298 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			298
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		298
	SubProduct <*SubPdct*>	[1..1]	CodeSet		299
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		299
Or}	Precious <*Prcs*>	[1..1]			299
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		300
	SubProduct <*SubPdct*>	[1..1]	CodeSet		300
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		300

22.1.2.38.8 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains one of the following elements (see "AssetClassCommodityOtherC102Choice" on page 295 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <*Dlvrbl*>	[1..1]			295
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		296
	SubProduct <*SubPdct*>	[0..1]	CodeSet		296
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			296
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		296
	SubProduct <*SubPdct*>	[0..1]	CodeSet		296

22.1.2.38.9 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following elements (see "AssetClassCommodityPaper1Choice" on page 292 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			293
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		293
	SubProduct <*SubPdct*>	[0..1]	CodeSet		293
Or	Newsprint <*Nwsprnt*>	[1..1]			293
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		293
	SubProduct <*SubPdct*>	[0..1]	CodeSet		294
Or	Pulp <*Pulp*>	[1..1]			294
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		294
	SubProduct <*SubPdct*>	[0..1]	CodeSet		294
Or}	RecoveredPaper <*RcvrdPpr*>	[1..1]			294
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		295
	SubProduct <*SubPdct*>	[0..1]	CodeSet		295

22.1.2.38.10 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <Plprpln> contains one of the following elements (see "AssetClassCommodityPolypropylene1Choice" on page 291 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Plastic <*Plstc*>	[1..1]			291
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		292
	SubProduct <*SubPdct*>	[0..1]	CodeSet		292

22.1.2.38.11 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Infltn> contains the following elements (see "AssetClassCommodityInflation1" on page 300 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		301

22.1.2.38.12 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic.

MultiCommodityExotic <MultiCmmdtyExtc> contains the following elements (see "AssetClassCommodityMultiCommodityExotic1" on page 297 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		298

22.1.2.38.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following elements (see "AssetClassCommodityOfficialEconomicStatistics1" on page 297 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		297

22.1.2.38.14 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following elements (see "AssetClassCommodityOther1" on page 297 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		297

22.1.2.39 AgriculturalCommoditySoft1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type soft.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		317
	SubProduct <*SubPdct*>	[1..1]	CodeSet		317
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		317

22.1.2.39.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.39.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType2Code" on page 426

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

22.1.2.39.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType2Code" on page 419

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

22.1.2.40 AgriculturalCommoditySeafood1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type seafood.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		317
	SubProduct <*SubPdct*>	[1..1]	CodeSet		318

22.1.2.40.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.40.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType23Code" on page 425

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

22.1.2.41 AgriculturalCommodityPotato1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type potato.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		318
	SubProduct <*SubPdct*>	[1..1]	CodeSet		318

22.1.2.41.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.41.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType45Code" on page 429

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

22.1.2.42 AgriculturalCommodityOliveOil1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type olive oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		319
	SubProduct <*SubPdct*>	[1..1]	CodeSet		319
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		319

22.1.2.42.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.42.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType3Code" on page 428

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

22.1.2.42.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType4Code" on page 419

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

22.1.2.43 AgriculturalCommodityOilSeed1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type oil seed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		319
	SubProduct <*SubPdct*>	[1..1]	CodeSet		320
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		320

22.1.2.43.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.43.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType1Code" on page 424

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

22.1.2.43.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType1Code" on page 418

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

22.1.2.44 AgriculturalCommodityLiveStock1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type livestock.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		320
	SubProduct <*SubPdct*>	[1..1]	CodeSet		321

22.1.2.44.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.44.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType22Code" on page 425

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

22.1.2.45 AgriculturalCommodityGrain1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type grain.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		321
	SubProduct <*SubPdct*>	[1..1]	CodeSet		321
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		321

22.1.2.45.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.45.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType5Code" on page 430

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

22.1.2.45.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType15Code" on page 418

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

22.1.2.46 AgriculturalCommodityForestry1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type forestry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		322
	SubProduct <*SubPdct*>	[1..1]	CodeSet		322

22.1.2.46.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 422

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.1.2.46.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType21Code" on page 425

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

22.1.3 Date Period

22.1.3.1 Period4Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

22.1.3.1.1 Date <Dt>

Presence: [1..1]

Definition: Date period is limited to a single date.

Datatype: "ISODate" on page 449

22.1.3.1.2 FromDate <FrDt>

Presence: [1..1]

Definition: Date at which the date period range starts.

Datatype: "ISODate" on page 449

22.1.3.1.3 ToDate <ToDt>

Presence: [1..1]

Definition: Date which the range date period ends.

Datatype: "ISODate" on page 449

22.1.3.1.4 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date, and an end date.

FromDateToDate <FrDtToDt> contains the following elements (see "Period2" on page 323 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[1..1]	Date		323
	ToDate <*ToDt*>	[1..1]	Date		323

22.1.4 Date Time

22.1.4.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[1..1]	Date		323
	ToDate <*ToDt*>	[1..1]	Date		323

22.1.4.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODate" on page 449

22.1.4.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODate" on page 449

22.1.5 Financial Instrument

22.1.5.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		325
	OtherIdentification <*OthrId*>	[0..*]			325
	Identification <*Id*>	[1..1]	Text		325
	Suffix <*Sfx*>	[0..1]	Text		325
	Type <*Tp*>	[1..1]	±		325
	Description <*Desc*>	[0..1]	Text		325

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

22.1.5.1.1 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 450

22.1.5.1.2 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		325
	Suffix <*Sfx*>	[0..1]	Text		325
	Type <*Tp*>	[1..1]	±		325

22.1.5.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 455

22.1.5.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 454

22.1.5.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		333
Or}	Proprietary <*Prtry*>	[1..1]	Text		333

22.1.5.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 454

22.1.5.2 FinancialInstrument53

Definition: Specify the ISIN(s) and / or LEI(s) that are present in a basket.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		326
	LEI <*LEI*>	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

22.1.5.2.1 ISIN <ISIN>

Presence: [0..*]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

22.1.5.2.2 LEI <LEI>

Presence: [0..*]

Definition: The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

Datatype: "LEIIdentifier" on page 451

22.1.5.3 FinancialInstrument48Choice

Definition: Choice to specific an instrument of type ISIN, LEI or Index.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

22.1.5.3.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

22.1.5.3.2 LEI <LEI>

Presence: [1..1]

Definition: The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

Datatype: "LEIIdentifier" on page 451

22.1.5.3.3 Index <Indx>

Presence: [1..1]

Definition: Index on which the financial instrument is based.

Index <Indx> contains the following elements (see "FinancialInstrument58" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		327
	Name <*Nm*>	[1..1]	±		327

22.1.5.4 FinancialInstrument58

Definition: Specifies underlying instruments or index a derivative has.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		327
	Name <*Nm*>	[1..1]	±		327

22.1.5.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: Identification of the index on which the financial instrument is based.

Datatype: "ISINOct2015Identifier" on page 450

22.1.5.4.2 Name <Nm>

Presence: [1..1]

Definition: Name of the index on which the financial instrument is based.

Name <Nm> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

22.1.5.5 DerivativeInterest2

Definition: Specifies a multi-leg interest derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[1..1]	CodeSet	C1	328

22.1.5.5.1 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [1..1]

Definition: Currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.5.6 DerivativeForeignExchange2

Definition: Attributes of non-financial instrument of type foreign exchange as underlying.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[1..1]	CodeSet	C1	328

22.1.5.6.1 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [1..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.5.7 CreditDefaultSwapSingleName2

Definition: Credit default swap derivative specific for reporting on a single name credit default swap.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <*SvrgnIssr*>	[1..1]	Indicator		329
	ReferenceParty <*RefPty*>	[0..1]	±		329
	NotionalCurrency <*NtnlCcy*>	[1..1]	CodeSet	C1	329

22.1.5.7.1 SovereignIssuer <SvrgnIssr>

Presence: [1..1]

Definition: Reference entity of a single name credit default swap (CDS) or a derivative on single name CDS.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.5.7.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 341 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C2	342
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		342
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		342

22.1.5.7.3 NotionalCurrency <NtnlCcy>

Presence: [1..1]

Definition: Currency in which the notional is denominated.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.6 Financial Instrument Identification

22.1.6.1 FinancialInstrumentIdentification6Choice

Definition: Choice between formats for the identification of the financial instruments.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		330
Or}	Index <*Indx*>	[1..1]	±		330

22.1.6.1.1 ISIN <ISIN>

Presence: [1..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 450

22.1.6.1.2 Index <Indx>

Presence: [1..1]

Definition: Index on which the financial instrument is based.

Index <Indx> contains the following elements (see "FinancialInstrument58" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		327
	Name <*Nm*>	[1..1]	±		327

22.1.6.2 FinancialInstrumentIdentification7Choice

Definition: Choice for identifying the underlying instruments that a derivative can consist of.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		330
Or}	Basket <*Bskt*>	[1..1]			331
	ISIN <*ISIN*>	[0..*]	IdentifierSet		331
	Index <*Indx*>	[0..*]	±		331

22.1.6.2.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrumentIdentification6Choice" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		330
Or}	Index <*Indx*>	[1..1]	±		330

22.1.6.2.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Basket <Bskt> contains the following **BasketDescription3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		331
	Index <*Indx*>	[0..*]	±		331

22.1.6.2.2.1 ISIN <ISIN>

Presence: [0..*]

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 450

22.1.6.2.2.2 Index <Indx>

Presence: [0..*]

Definition: Index on which the financial instrument is based.

Index <Indx> contains the following elements (see "FinancialInstrument58" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		327
	Name <*Nm*>	[1..1]	±		327

22.1.7 Financial Instrument Quantity

22.1.7.1 FinancialInstrumentQuantity25Choice

Definition: Defines the format for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		332
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C3	332
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C3	332

22.1.7.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, such as a number of shares.

Datatype: "DecimalNumber" on page 451

22.1.7.1.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: TBC.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

22.1.7.1.3 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: TBC.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

22.1.8 Identification Information

22.1.8.1 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		333
Or}	Proprietary <*Prtry*>	[1..1]	Text		333

22.1.8.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 436

22.1.8.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 455

22.1.9 Market

22.1.9.1 TradingVenueAttributes1

Definition: Traded venue related fields.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		334
	IssuerRequest <*IssrReq*>	[1..1]	Indicator		334
	AdmissionApprovalDateByIssuer <*AdmssnApprvlDtByIssr*>	[0..1]	DateTime		334
	RequestForAdmissionDate <*ReqForAdmssnDt*>	[0..1]	DateTime		334
	FirstTradeDate <*FrstTradDt*>	[0..1]	DateTime		334
	TerminationDate <*TermntnDt*>	[0..1]	DateTime		334

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
```

```
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

22.1.9.1.1 Identification <Id>

Presence: [1..1]

Definition: Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

Datatype: "MICIdentifier" on page 451

22.1.9.1.2 IssuerRequest <IssrReq>

Presence: [1..1]

Definition: Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.9.1.3 AdmissionApprovalDateByIssuer <AdmssnApprvlDtByIssr>

Presence: [0..1]

Definition: Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

Datatype: "ISODateTime" on page 449

22.1.9.1.4 RequestForAdmissionDate <ReqForAdmssnDt>

Presence: [0..1]

Definition: Date and time when the request for admission on the trading venue was made for the instrument.

Datatype: "ISODateTime" on page 449

22.1.9.1.5 FirstTradeDate <FrstTradDt>

Presence: [0..1]

Definition: Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue.

Datatype: "ISODateTime" on page 449

22.1.9.1.6 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

Datatype: "ISODateTime" on page 449

22.1.9.2 TradingVenueIdentification2

Definition: Trading venue related fields.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		335
	Type <*Tp*>	[1..1]	CodeSet		335

22.1.9.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification field of the submitting entity.

Datatype: "Max50Text" on page 456

22.1.9.2.2 Type <Tp>

Presence: [1..1]

Definition: Code list of venues to populate free form text identification.

Datatype: "TradingVenue2Code" on page 447

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

22.1.9.3 TradingVenueIdentification1Choice

Definition: Trade venue related fields.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <*MktIdCd*>	[1..1]	IdentifierSet		336
Or	NationalCompetentAuthority <*NtlCmptntAuthrty*>	[1..1]	CodeSet	C2	336
Or}	Other <*Othr*>	[1..1]	±		336

Constraints

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

22.1.9.3.1 MarketIdentificationCode <MktIdCd>

Presence: [1..1]

Definition: Identification used where reporting entity uses a market identification code (MIC).

Datatype: "MICIdentifier" on page 451

22.1.9.3.2 NationalCompetentAuthority <NtlCmptntAuthrty>

Presence: [1..1]

Definition: Identification used where reporting entity is a national competent authority.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.9.3.3 Other <Othr>

Presence: [1..1]

Definition: Identification used where a venue does not have an already defined code type.

Other <Othr> contains the following elements (see "TradingVenueIdentification2" on page 335 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		335
	Type <*Tp*>	[1..1]	CodeSet		335

22.1.9.4 TradingVenueAttributes2

Definition: Traded venue related fields.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		337
	IssuerRequest <*IssrReq*>	[0..1]	Indicator		337
	AdmissionApprovalDateByIssuer <*AdmssnApprvlDtByIssr*>	[0..1]	DateTime		337
	RequestForAdmissionDate <*ReqForAdmssnDt*>	[0..1]	DateTime		338
	FirstTradeDate <*FrstTradDt*>	[0..1]	DateTime		338
	TerminationDate <*TermntnDt*>	[0..1]	DateTime		338

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

22.1.9.4.1 Identification <Id>

Presence: [1..1]

Definition: Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

Datatype: "MICIdentifier" on page 451

22.1.9.4.2 IssuerRequest <IssrReq>

Presence: [0..1]

Definition: Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

Usage: when not present, the indicator in not applicable.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.9.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvlDtByIssr>

Presence: [0..1]

Definition: Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

Datatype: "ISODateTime" on page 449

22.1.9.4.4 RequestForAdmissionDate <ReqForAdmssnDt>

Presence: [0..1]

Definition: Date and time when the request for admission on the trading venue was made for the instrument.

Datatype: "ISODateTime" on page 449

22.1.9.4.5 FirstTradeDate <FrstTradDt>

Presence: [0..1]

Definition: Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue.

Datatype: "ISODateTime" on page 449

22.1.9.4.6 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

Datatype: "ISODateTime" on page 449

22.1.10 Miscellaneous

22.1.10.1 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)		339

Constraints

- **SupplementaryDataRule**

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

22.1.10.1.1 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 455

22.1.10.1.2 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.

22.1.10.2 TonsOrCurrency2Choice

Definition: Specifies the commodity quantity in tons or the amount and currency used (for example carbone dioxide).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Number <*Nb*>	[1..1]	Quantity		339
Or}	Amount <*Amt*>	[1..1]	Amount	C1, C3	339

22.1.10.2.1 Number <Nb>

Presence: [1..1]

Definition: Total number of specific transactions expresses in tons.

Datatype: "DecimalNumber" on page 451

22.1.10.2.2 Amount <Amt>

Presence: [1..1]

Definition: Total volume of specific transactions expresses in currency and amount format.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

22.1.10.3 CountryCodeAndName3

Definition: Specifies a country by its code and its name.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet	C2	340
	Name <*Nm*>	[1..1]	Text		340

22.1.10.3.1 Code <Cd>

Presence: [1..1]

Definition: Country is specified by its code.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.10.3.2 Name <Nm>

Presence: [1..1]

Definition: Country is specified by its name.

Datatype: "Max70Text" on page 456

22.1.10.4 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		340
	Description <*Desc*>	[0..1]	Text		340
	SchemeName <*SchmeNm*>	[0..1]	±		341
	Issuer <*Issr*>	[0..1]	Text		341

22.1.10.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 455

22.1.10.4.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 455

22.1.10.4.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 341 for details)

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

22.1.10.4.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 455

22.1.10.5 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

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

22.1.10.5.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalValidationRuleIdentification1Code" on page 437

22.1.10.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 455

22.1.11 Party Identification

22.1.11.1 DerivativePartyIdentification1Choice

Definition: Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C2	342
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		342
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		342

22.1.11.1.1 Country <Ctry>

Presence: [1..1]

Definition: Country of the reference entity.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.11.1.2 CountrySubDivision <CtrySubDvsn>

Presence: [1..1]

Definition: Country and country sub-division of the reference entity.

Datatype: "CountrySubDivisionCode" on page 434

22.1.11.1.3 LEI <LEI>

Presence: [1..1]

Definition: Identification of the reference party through Legal entity identifier.

Datatype: "LEIIdentifier" on page 451

22.1.11.2 PersonIdentification12

Definition: Specifies the identification of a person.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <*CtryOfBrnch*>	[1..1]	CodeSet	C2	343
	Other <*Othr*>	[1..1]			343
	Identification <*Id*>	[1..1]	Text		343
	SchemeName <*SchmeNm*>	[0..1]			343
{Or	Code <*Cd*>	[1..1]	CodeSet		344
Or}	Proprietary <*Prtry*>	[1..1]	Text		344
	Issuer <*Issr*>	[0..1]	Text		344

22.1.11.2.1 CountryOfBranch <CtryOfBrnch>

Presence: [1..1]

Definition: Branch where the trader is located.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.11.2.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a person, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericPersonIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		343
	SchemeName <*SchmeNm*>	[0..1]			343
{Or	Code <*Cd*>	[1..1]	CodeSet		344
Or}	Proprietary <*Prtry*>	[1..1]	Text		344
	Issuer <*Issr*>	[0..1]	Text		344

22.1.11.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 455

22.1.11.2.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		344
Or}	Proprietary <*Prtry*>	[1..1]	Text		344

22.1.11.2.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalPersonIdentification1Code" on page 436

22.1.11.2.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 455

22.1.11.2.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 455

22.1.11.3 PersonIdentification10

Definition: Unique and unambiguous way to identify a person.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstName <*FrstNm*>	[1..1]	Text		344
	Name <*Nm*>	[1..1]	Text		344
	BirthDate <*BirthDt*>	[1..1]	Date		345
	Other <*Othr*>	[1..1]			345
	Identification <*Id*>	[1..1]	Text		345
	SchemeName <*SchmeNm*>	[0..1]			345
{Or	Code <*Cd*>	[1..1]	CodeSet		345
Or}	Proprietary <*Prtry*>	[1..1]	Text		345
	Issuer <*Issr*>	[0..1]	Text		346

22.1.11.3.1 FirstName <FrstNm>

Presence: [1..1]

Definition: First name of a person (also known as given name).

Datatype: "Max140Text" on page 454

22.1.11.3.2 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max140Text" on page 454

22.1.11.3.3 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: "ISODate" on page 449

22.1.11.3.4 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a person, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericPersonIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		345
	SchemeName <*SchmeNm*>	[0..1]			345
{Or	Code <*Cd*>	[1..1]	CodeSet		345
Or}	Proprietary <*Prtry*>	[1..1]	Text		345
	Issuer <*Issr*>	[0..1]	Text		346

22.1.11.3.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 455

22.1.11.3.4.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		345
Or}	Proprietary <*Prtry*>	[1..1]	Text		345

22.1.11.3.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalPersonIdentification1Code" on page 436

22.1.11.3.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 455

22.1.11.3.4.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 455

22.1.11.4 PartyIdentification79

Definition: Set of elements used to identify an account owner and the associated decision maker.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwner <*AcctOwnr*>	[1..*]	±		346
	DecisionMaker <*DcsnMakr*>	[0..*]			346
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		347
Or}	Person <*Prsn*>	[1..1]	±		347

22.1.11.4.1 AccountOwner <AcctOwnr>

Presence: [1..*]

Definition: Identifies the account which is used to acquire or sell financial instruments.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification76" on page 347 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			348
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		348
Or	MIC <*MIC*>	[1..1]	IdentifierSet		348
Or	Person <*Prsn*>	[1..1]	±		348
Or}	Internal <*Intl*>	[1..1]	CodeSet		349
	CountryOfBranch <*CtryOfBrnch*>	[0..1]	CodeSet	C2	349

22.1.11.4.2 DecisionMaker <DcsnMakr>

Presence: [0..*]

Definition: Identifies the person who makes the decision on the financial instrument, acquire in case the of a buyer or to sell in case of the seller.

DecisionMaker <DcsnMakr> contains one of the following **PersonOrOrganisation2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		347
Or}	Person <*Prsn*>	[1..1]	±		347

22.1.11.4.2.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identifier of the party.

Datatype: "LEIIdentifier" on page 451

22.1.11.4.2.2 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following elements (see "PersonIdentification10" on page 344 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstName <*FrstNm*>	[1..1]	Text		344
	Name <*Nm*>	[1..1]	Text		344
	BirthDate <*BirthDt*>	[1..1]	Date		345
	Other <*Othr*>	[1..1]			345
	Identification <*Id*>	[1..1]	Text		345
	SchemeName <*SchmeNm*>	[0..1]			345
{Or	Code <*Cd*>	[1..1]	CodeSet		345
Or}	Proprietary <*Prtry*>	[1..1]	Text		345
	Issuer <*Issr*>	[0..1]	Text		346

22.1.11.5 PartyIdentification76

Definition: Set of elements used to identify a person or an organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			348
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		348
Or	MIC <*MIC*>	[1..1]	IdentifierSet		348
Or	Person <*Prsn*>	[1..1]	±		348
Or}	Internal <*Intl*>	[1..1]	CodeSet		349
	CountryOfBranch <*CtryOfBrnch*>	[0..1]	CodeSet	C2	349

22.1.11.5.1 Identification <Id>

Presence: [1..1]

Definition: Identifies the owner of the investment account which is used to acquire or sell financial instruments.

Identification <Id> contains one of the following **PersonOrOrganisation1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		348
Or	MIC <*MIC*>	[1..1]	IdentifierSet		348
Or	Person <*Prsn*>	[1..1]	±		348
Or}	Internal <*Intl*>	[1..1]	CodeSet		349

22.1.11.5.1.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identifier of the party.

Datatype: "LEIIdentifier" on page 451

22.1.11.5.1.2 MIC <MIC>

Presence: [1..1]

Definition: Market identifier code of the party.

Datatype: "MICIdentifier" on page 451

22.1.11.5.1.3 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following elements (see "PersonIdentification10" on page 344 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstName <*FrstNm*>	[1..1]	Text		344
	Name <*Nm*>	[1..1]	Text		344
	BirthDate <*BirthDt*>	[1..1]	Date		345
	Other <*Othr*>	[1..1]			345
	Identification <*Id*>	[1..1]	Text		345
	SchemeName <*SchmeNm*>	[0..1]			345
{Or	Code <*Cd*>	[1..1]	CodeSet		345
Or}	Proprietary <*Prtry*>	[1..1]	Text		345
	Issuer <*Issr*>	[0..1]	Text		346

22.1.11.5.1.4 Internal <Intl>

Presence: [1..1]

Definition: Identifies internal party.

Datatype: "InternalPartyRole1Code" on page 438

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

22.1.11.5.2 CountryOfBranch <CtryOfBrnch>

Presence: [0..1]

Definition: Country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.12 Price

22.1.12.1 SecuritiesTransactionPrice1

Definition: Descriptive fields capturing where no strike price is known.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Pending <*Pdg*>	[1..1]	CodeSet		349
	Currency <*Ccy*>	[0..1]	CodeSet	C1	349

22.1.12.1.1 Pending <Pdg>

Presence: [1..1]

Definition: Price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 443

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

22.1.12.1.2 Currency <Ccy>

Presence: [0..1]

Definition: Currency that will be used but for which no price is yet known.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.12.2 SecuritiesTransactionPrice6

Definition: Descriptive fields capturing where no strike price is known.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Pending *<Pdg>*	[1..1]	CodeSet		350
	Currency *<Ccy>*	[0..1]	CodeSet	C1	350
	DigitalToken *<DgtlTkn>*	[0..*]			351
	Identifier *<Idr>*	[1..1]	IdentifierSet		351
	Unit *<Unit>*	[0..1]	Quantity		351
	Description *<Desc>*	[0..1]	Text		351

22.1.12.2.1 Pending <Pdg>

Presence: [1..1]

Definition: Price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 443

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

22.1.12.2.2 Currency <Ccy>

Presence: [0..1]

Definition: Currency that will be used but for which no price is yet known.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.12.2.3 DigitalToken <DgtlTkn>

Presence: [0..*]

Definition: Specifies the digital token when the number of units may not be known.

DigitalToken <DgtlTkn> contains the following **DigitalTokenAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[1..1]	IdentifierSet		351
	Unit <*Unit*>	[0..1]	Quantity		351
	Description <*Desc*>	[0..1]	Text		351

22.1.12.2.3.1 Identifier <Idr>

Presence: [1..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 450

22.1.12.2.3.2 Unit <Unit>

Presence: [0..1]

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

Datatype: "Max30DecimalNumber" on page 452

22.1.12.2.3.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 455

22.1.12.3 SecuritiesTransactionPrice7

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MonetaryValue <*MntryVal*>	[1..1]	±		351
	DigitalTokenQuantity <*DgtlTknQty*>	[1..1]			352
	Identifier <*Idr*>	[1..1]	IdentifierSet		352
	Unit <*Unit*>	[0..1]	Quantity		352
	Description <*Desc*>	[0..1]	Text		352

22.1.12.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection61" on page 274 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	274
	Sign <*Sgn*>	[0..1]	Indicator		274

22.1.12.3.2 DigitalTokenQuantity <DgtlTknQty>

Presence: [1..1]

Definition: Price expressed as a number of digital tokens.

DigitalTokenQuantity <DgtlTknQty> contains the following **DigitalTokenAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[1..1]	IdentifierSet		352
	Unit <*Unit*>	[0..1]	Quantity		352
	Description <*Desc*>	[0..1]	Text		352

22.1.12.3.2.1 Identifier <Idr>

Presence: [1..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 450

22.1.12.3.2.2 Unit <Unit>

Presence: [0..1]

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

Datatype: "Max30DecimalNumber" on page 452

22.1.12.3.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 455

22.1.12.4 SecuritiesTransactionPrice22Choice

Definition: Choice element capturing strike price related descriptive information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		353
Or	DigitalTokenPrice <*DgtlTknPric*>	[1..1]	±		353
Or}	NoPrice <*NoPric*>	[1..1]	±		353

22.1.12.4.1 Price <Pric>

Presence: [1..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 355 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		355
Or	Percentage <*Pctg*>	[1..1]	Rate		355
Or	Yield <*Yld*>	[1..1]	Rate		355
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		355

22.1.12.4.2 DigitalTokenPrice <DgtlTknPric>

Presence: [1..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument, when the price is available in both monetary value and digital token amount.

DigitalTokenPrice <DgtlTknPric> contains the following elements (see "SecuritiesTransactionPrice7" on page 351 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MonetaryValue <*MntryVal*>	[1..1]	±		351
	DigitalTokenQuantity <*DgtlTknQty*>	[1..1]			352
	Identifier <*Idr*>	[1..1]	IdentifierSet		352
	Unit <*Unit*>	[0..1]	Quantity		352
	Description <*Desc*>	[0..1]	Text		352

22.1.12.4.3 NoPrice <NoPric>

Presence: [1..1]

Definition: Captures where no price is yet known.

NoPrice <NoPric> contains the following elements (see "SecuritiesTransactionPrice6" on page 350 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Pending <*Pdg*>	[1..1]	CodeSet		350
	Currency <*Ccy*>	[0..1]	CodeSet	C1	350
	DigitalToken <*DgtlTkn*>	[0..*]			351
	Identifier <*Idr*>	[1..1]	IdentifierSet		351
	Unit <*Unit*>	[0..1]	Quantity		351
	Description <*Desc*>	[0..1]	Text		351

22.1.12.5 SecuritiesTransactionPrice4Choice

Definition: Choice element capturing strike price related descriptive information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

22.1.12.5.1 Price <Pric>

Presence: [1..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 355 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		355
Or	Percentage <*Pctg*>	[1..1]	Rate		355
Or	Yield <*Yld*>	[1..1]	Rate		355
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		355

22.1.12.5.2 NoPrice <NoPric>

Presence: [1..1]

Definition: Captures where no price is yet known.

NoPrice <NoPric> contains the following elements (see "SecuritiesTransactionPrice1" on page 349 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Pending *<Pdg>*	[1..1]	CodeSet		349
	Currency *<Ccy>*	[0..1]	CodeSet	C1	349

22.1.12.6 SecuritiesTransactionPrice2Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		355
Or	Percentage *<Pctg>*	[1..1]	Rate		355
Or	Yield *<Yld>*	[1..1]	Rate		355
Or}	BasisPoints *<BsisPts>*	[1..1]	Quantity		355

22.1.12.6.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection61" on page 274 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1	274
	Sign *<Sgn>*	[0..1]	Indicator		274

22.1.12.6.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 454

22.1.12.6.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 454

22.1.12.6.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 451

22.1.13 Rate

22.1.13.1 InterestRate6Choice

Definition: Choice between a fixed rate and a floating rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		356
Or}	Floating <*Fltg*>	[1..1]	±		356

22.1.13.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Indicates that the rate is fixed.

Datatype: "PercentageRate" on page 454

22.1.13.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Provides details about the variable rate.

Floating <Fltg> contains the following elements (see "FloatingInterestRate6" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		363
	Term <*Term*>	[1..1]	±		363
	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity	C8	364

22.1.13.2 BenchmarkCurveName6Choice

Definition: Choice of format for benchmark curve name.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		356
Or	Index <*Indx*>	[1..1]	CodeSet		356
Or}	Name <*Nm*>	[1..1]	Text		358

22.1.13.2.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN) identifier of an index / benchmark.

Datatype: "ISINOct2015Identifier" on page 450

22.1.13.2.2 Index <Indx>

Presence: [1..1]

Definition: Name of the index / benchmark of a floating rate bond.

Datatype: "BenchmarkCurveName2Code" on page 431

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.

CodeName	Name	Definition
		London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

22.1.13.2.3 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardized name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

Datatype: "Max25Text" on page 455

22.1.13.3 BenchmarkCurveName5Choice

Definition: Choice of format for benchmark curve name.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		359
Or}	Name <*Nm*>	[1..1]	Text		361

22.1.13.3.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName2Code" on page 431

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.

CodeName	Name	Definition
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

22.1.13.3.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

Datatype: "Max25Text" on page 455

22.1.13.4 InterestRateContractTerm2

Definition: Describes how interest rates are reported.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		361
	Value <*Val*>	[1..1]	Quantity	C4	361

22.1.13.4.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 443

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

22.1.13.4.2 Value <Val>

Presence: [1..1]

Definition: Value of the contract term in number of units.

Impacted by: C4 "NumberRule"

Datatype: "Max3Number" on page 452

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

22.1.13.5 InterestRate8Choice

Definition: Choice between a fixed rate and a variable rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

22.1.13.5.1 Fixed <Fxd>

Presence: [1..1]

Definition: Interest Rate is fixed.

Datatype: "PercentageRate" on page 454

22.1.13.5.2 Floating <Fltg>

Presence: [1..1]

Definition: Interest rate is a variable / floating rate, based on an index.

Floating <Fltg> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

22.1.13.6 FloatingInterestRate8

Definition: Provides the index used to define the rate and optionally the basis point spread.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

22.1.13.6.1 ReferenceRate <RefRate>

Presence: [1..1]

Definition: Identifies the reference index for the instrument.

Usage:

Index or name if the reference rate is not included in the index list.

ReferenceRate <RefRate> contains one of the following elements (see "BenchmarkCurveName5Choice" on page 359 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		359
Or}	Name <*Nm*>	[1..1]	Text		361

22.1.13.6.2 Term <Term>

Presence: [0..1]

Definition: Term of the reference rate.

Term <Term> contains the following elements (see "InterestRateContractTerm2" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		361
	Value <*Val*>	[1..1]	Quantity	C4	361

22.1.13.7 FloatingInterestRate6

Definition: Provides the index used to define the rate and the basis point spread.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		363
	Term <*Term*>	[1..1]	±		363
	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity	C8	364

22.1.13.7.1 ReferenceRate <RefRate>

Presence: [1..1]

Definition: Identifies the reference index for the debt instrument.

ReferenceRate <RefRate> contains one of the following elements (see "BenchmarkCurveName6Choice" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		356
Or	Index <*Indx*>	[1..1]	CodeSet		356
Or}	Name <*Nm*>	[1..1]	Text		358

22.1.13.7.2 Term <Term>

Presence: [1..1]

Definition: Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years.

Term <Term> contains the following elements (see "InterestRateContractTerm2" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		361
	Value <*Val*>	[1..1]	Quantity	C4	361

22.1.13.7.3 BasisPointSpread <BsisPtSprd>

Presence: [1..1]

Definition: Number of basis points above (if positive) or below (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.

Usage:

Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Impacted by: C8 "NumberRule"

Datatype: "Max5Number" on page 452

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

22.1.14 Regulatory Reporting

22.1.14.1 SecuritiesTransactionReport2

Definition: Details of the securities transaction report.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		364
	ExecutingParty <*ExctgPty*>	[1..1]	IdentifierSet		364
	SubmittingParty <*SubmitgPty*>	[1..1]	IdentifierSet		365
	TechnicalAttributes <*TechAttrbts*>	[0..1]			365
	ReceiptDateTime <*RctDtTm*>	[1..1]	DateTime		365
	CancellationReason <*CxlRsn*>	[1..1]	CodeSet		365
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	365

22.1.14.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the transaction.

Datatype: "Max52Text" on page 456

22.1.14.1.2 ExecutingParty <ExctgPty>

Presence: [1..1]

Definition: Identification of the entity executing the transaction.

Usage:

For legal entities, use the legal entity identifier. For non-legal entities, this field shall be populated with an identifier as specified in the local regulation.

Datatype: "LEIIdentifier" on page 451

22.1.14.1.3 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Entity submitting the transaction report to the competent authority.

Datatype: "LEIIdentifier" on page 451

22.1.14.1.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Data used for exchanges between national competent authorities, not to be used by reporting entities.

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReceiptDateTime <*RctDtTm*>	[1..1]	DateTime		365
	CancellationReason <*CxlRsn*>	[1..1]	CodeSet		365

22.1.14.1.4.1 ReceiptDateTime <RctDtTm>

Presence: [1..1]

Definition: Defines the date and time when the report was originally received by the national competent authority.

Datatype: "ISODateTime" on page 449

22.1.14.1.4.2 CancellationReason <CxlRsn>

Presence: [1..1]

Definition: Specifies the reason for the cancellation the transaction.

Datatype: "CancelledStatusReason15Code" on page 433

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

22.1.14.1.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C3 "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)		339

Constraints

- **SupplementaryDataRule**

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

22.1.14.2 SecuritiesTransactionReport7

Definition: Details of the securities transaction report.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		369
	ExecutingParty <*ExctgPty*>	[1..1]	IdentifierSet		369
	InvestmentPartyIndicator <*InvstmtPtyInd*>	[1..1]	Indicator		369
	SubmittingParty <*SubmitgPty*>	[1..1]	IdentifierSet		369
	Buyer <*Buyr*>	[1..1]	±		370
	Seller <*Sellr*>	[1..1]	±		370
	OrderTransmission <*OrdrTrnsmssn*>	[1..1]			370
	TransmissionIndicator <*TrnsmssnInd*>	[1..1]	Indicator		371
	TransmittingBuyer <*TrnsmttgBuyr*>	[0..1]	IdentifierSet		371
	TransmittingSeller <*TrnsmttgSellr*>	[0..1]	IdentifierSet		371
	Transaction <*Tx*>	[1..1]			371
	TradeDate <*TradDt*>	[1..1]	DateTime		372
	TradingCapacity <*TradgCpcty*>	[1..1]	CodeSet		372
	Quantity <*Qty*>	[1..1]	±		373
	DigitalTokenQuantity <*DgtlTknQty*>	[0..*]			373
	Identifier <*Idr*>	[1..1]	IdentifierSet		373
	Unit <*Unit*>	[0..1]	Quantity		373
	Description <*Desc*>	[0..1]	Text		373
	DerivativeNotionalChange <*DerivNtnlChng*>	[0..1]	CodeSet		373
	Price <*Pric*>	[1..1]	±		374
	NetAmount <*NetAmt*>	[0..1]	Amount		374
	TradeVenue <*TradVn*>	[1..1]	IdentifierSet		374
	CountryOfBranch <*CtryOfBrnch*>	[0..1]	CodeSet	C2	375
	UpFrontPayment <*UpFrntPmt*>	[0..1]	±		375
	TradePlaceMatchingIdentification <*TradPlcMtchgId*>	[0..1]	Text		376
	ComplexTradeComponentIdentification <*CmplxTradCmpntId*>	[0..1]	Text		376
	FinancialInstrument <*FinInstrm*>	[1..1]			376
{Or	Identification <*Id*>	[1..1]	IdentifierSet		378
Or	AlternateIdentification <*AltrnId*>	[1..1]	±	C5, C6, C7, C8, C11	378
Or}	Other <*Othr*>	[1..1]			379

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]			380
	Identification <*Id*>	[0..1]	IdentifierSet		381
	OtherIdentification <*OthrId*>	[0..*]			381
	Identification <*Id*>	[1..1]	Text		381
	Suffix <*Sfx*>	[0..1]	Text		381
	Type <*Tp*>	[1..1]	±		382
	FullName <*FullNm*>	[1..1]	Text		382
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		382
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	382
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]	±		382
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[1..1]			383
	ExpiryDate <*XpryDt*>	[0..1]	Date		383
	PriceMultiplier <*PricMltplr*>	[1..1]	Quantity	C9	383
	UnderlyingInstrument <*UndrlygInstrm*>	[1..1]			384
{Or	Swap <*Swp*>	[1..1]		C13	384
	SwapIn <*SwpIn*>	[0..1]	±		384
	SwapOut <*SwpOut*>	[0..1]	±		385
Or}	Other <*Othr*>	[1..1]	±		385
	OptionType <*OptnTp*>	[0..1]	CodeSet		385
	StrikePrice <*StrkPric*>	[0..1]	±		386
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		386
	DeliveryType <*DlvryTp*>	[1..1]	CodeSet		386
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]			387
{Or	Interest <*Intrst*>	[1..1]	±		387
Or	ForeignExchange <*FX*>	[1..1]	±		387
Or}	Both <*Both*>	[1..1]			387
	Interest <*Intrst*>	[1..1]	±		388
	ForeignExchange <*FX*>	[1..1]	±		388
	InvestmentDecisionPerson <*InvstmtDcsnPrsn*>	[0..1]			388
{Or	Person <*Prsn*>	[1..1]	±		388
Or}	Algorithm <*Algo*>	[1..1]	Text		389

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutingPerson <*ExctgPrsn*>	[1..1]			389
{Or	Person <*Prsn*>	[1..1]	±		389
Or	Algorithm <*Algo*>	[1..1]	Text		390
Or}	Client <*Clnt*>	[1..1]	CodeSet		390
	AdditionalAttributes <*AddtlAttrbts*>	[1..1]			390
	WaiverIndicator <*WvrInd*>	[0..*]	CodeSet		391
	ShortSellingIndicator <*ShrtSellgInd*>	[0..1]	CodeSet		391
	OTCPostTradeIndicator <*OTCPstTradInd*>	[0..*]	CodeSet		391
	RiskReducingTransaction <*RskRdcgTx*>	[0..1]	Indicator		392
	SecuritiesFinancingTransactionIndicator <*ScttiesFincgTxInd*>	[1..1]	Indicator		392
	TechnicalAttributes <*TechAttrbts*>	[0..1]			393
	ReceiptDateTime <*RctDtTm*>	[1..1]	DateTime		393
	ExchangeReason <*XchgRsn*>	[1..*]	CodeSet		393
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	393

22.1.14.2.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the transaction.

Datatype: "Max52Text" on page 456

22.1.14.2.2 ExecutingParty <ExctgPty>

Presence: [1..1]

Definition: Identification of the entity executing the transaction.

Datatype: "LEIIdentifier" on page 451

22.1.14.2.3 InvestmentPartyIndicator <InvstmtPtyInd>

Presence: [1..1]

Definition: Indicates whether the reporting party is defined as an investment firm under the local regulation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.14.2.4 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Entity submitting the transaction report to the competent authority.

Datatype: "LEIIdentifier" on page 451

22.1.14.2.5 Buyer <Buyr>

Presence: [1..1]

Definition: Identifies the acquirer of the legal title to the financial instrument.

Buyer <Buyr> contains the following elements (see "PartyIdentification79" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwner <*AcctOwnr*>	[1..*]	±		346
	DecisionMaker <*DcsnMakr*>	[0..*]			346
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		347
Or}	Person <*Prsn*>	[1..1]	±		347

22.1.14.2.6 Seller <Sellr>

Presence: [1..1]

Definition: Identifies the seller of the legal title to the financial instrument.

Seller <Sellr> contains the following elements (see "PartyIdentification79" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountOwner <*AcctOwnr*>	[1..*]	±		346
	DecisionMaker <*DcsnMakr*>	[0..*]			346
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		347
Or}	Person <*Prsn*>	[1..1]	±		347

22.1.14.2.7 OrderTransmission <OrdrTrnsmssn>

Presence: [1..1]

Definition: Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

OrderTransmission <OrdrTrnsmssn> contains the following **SecuritiesTransactionTransmission2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransmissionIndicator <*TrnsmssnInd*>	[1..1]	Indicator		371
	TransmittingBuyer <*TrnsmttgBuyr*>	[0..1]	IdentifierSet		371
	TransmittingSeller <*TrnsmttgSellr*>	[0..1]	IdentifierSet		371

22.1.14.2.7.1 TransmissionIndicator <TrnsmssnInd>

Presence: [1..1]

Definition: Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.14.2.7.2 TransmittingBuyer <TrnsmttgBuyr>

Presence: [0..1]

Definition: Identifies the buyer transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

Datatype: "LEIIdentifier" on page 451

22.1.14.2.7.3 TransmittingSeller <TrnsmttgSellr>

Presence: [0..1]

Definition: Identifies the seller transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

Datatype: "LEIIdentifier" on page 451

22.1.14.2.8 Transaction <Tx>

Presence: [1..1]

Definition: Provides the details of the reported transaction.

Transaction <Tx> contains the following **SecuritiesTransaction3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate <*TradDt*>	[1..1]	DateTime		372
	TradingCapacity <*TradgCpcty*>	[1..1]	CodeSet		372
	Quantity <*Qty*>	[1..1]	±		373
	DigitalTokenQuantity <*DgtlTknQty*>	[0..*]			373
	Identifier <*Idr*>	[1..1]	IdentifierSet		373
	Unit <*Unit*>	[0..1]	Quantity		373
	Description <*Desc*>	[0..1]	Text		373
	DerivativeNotionalChange <*DerivNtnlChng*>	[0..1]	CodeSet		373
	Price <*Pric*>	[1..1]	±		374
	NetAmount <*NetAmt*>	[0..1]	Amount		374
	TradeVenue <*TradVn*>	[1..1]	IdentifierSet		374
	CountryOfBranch <*CtryOfBrnch*>	[0..1]	CodeSet	C2	375
	UpFrontPayment <*UpFrntPmt*>	[0..1]	±		375
	TradePlaceMatchingIdentification <*TradPlcMtchgId*>	[0..1]	Text		376
	ComplexTradeComponentIdentification <*CmplxTradCmpntId*>	[0..1]	Text		376

22.1.14.2.8.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date/time on which the trade was executed.

Datatype: "ISODateTime" on page 449

22.1.14.2.8.2 TradingCapacity <TradgCpcty>

Presence: [1..1]

Definition: Indication of whether the transaction results from the reporting firm carrying out matched principal trading or dealing on own account under the local regulation, or where the transaction does not result from the reporting firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.

Datatype: "RegulatoryTradingCapacity1Code" on page 443

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

22.1.14.2.8.3 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, or the number of derivative contracts in the transaction.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 331 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		332
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C3	332
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C3	332

22.1.14.2.8.4 DigitalTokenQuantity <DgtlTknQty>

Presence: [0..*]

Definition: Number of token units of a tokenised financial instrument.

DigitalTokenQuantity <DgtlTknQty> contains the following **DigitalTokenAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[1..1]	IdentifierSet		373
	Unit <*Unit*>	[0..1]	Quantity		373
	Description <*Desc*>	[0..1]	Text		373

22.1.14.2.8.4.1 Identifier <Idr>

Presence: [1..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2021Identifier" on page 450

22.1.14.2.8.4.2 Unit <Unit>

Presence: [0..1]

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

Datatype: "Max30DecimalNumber" on page 452

22.1.14.2.8.4.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 455

22.1.14.2.8.5 DerivativeNotionalChange <DerivNtnlChng>

Presence: [0..1]

Definition: Indicates as to whether an increase or a decrease of notional of derivative contracts has taken place.

Datatype: "VariationType1Code" on page 449

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

22.1.14.2.8.6 Price <Pric>

Presence: [1..1]

Definition: Traded price of the transaction excluding, where applicable, commission and accrued interest.

In the case of option contracts, it is the premium of the derivative contract per underlying security or index point.

In the case of spread bets it should be the reference price of the direct underlying instrument.

Where price is currently not available but pending, the value should be 'PNDG'.

For CDS it should be the coupon in basis points.

Where price reported in monetary terms, it shall be provided in the major currency unit.

Where price is not applicable the field should be left blank.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice22Choice" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		353
Or	DigitalTokenPrice <*DgtlTknPric*>	[1..1]	±		353
Or}	NoPrice <*NoPric*>	[1..1]	±		353

22.1.14.2.8.7 NetAmount <NetAmt>

Presence: [0..1]

Definition: Net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction.

Datatype: "ImpliedCurrencyAndAmount" on page 416

22.1.14.2.8.8 TradeVenue <TradVn>

Presence: [1..1]

Definition: Identification of the venue where the transaction was executed.

Usage:

Use the ISO 10383 segment MIC (4 characters) for financial instruments executed on a MiFID trading venue, System Internaliser (SI) or non-EU organised trading platform. Where the segment MIC does not exist, use the operating MIC.

Use MIC code 'XOFF' for financial instruments admitted to trading or traded on a trading venue, where the transaction on that financial instrument is not executed on a MiFID trading venue, SI or non-EU organised trading platform, or where an investment firm does not know it is trading with another investment firm acting as an SI.

Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an non-EU organised trading platform but where the underlying is admitted to trading or traded on a trading venue.

Datatype: "MICIdentifier" on page 451

22.1.14.2.8.9 CountryOfBranch <CtryOfBrnch>

Presence: [0..1]

Definition: Country of the branch of the investment firm whose market membership was used to execute the transaction.

TBC with item 46.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.14.2.8.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Monetary value of any up-front payment in basis points of notional received or paid by the seller.

Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up-front payment, the value populated is negative.

For increase or decrease in notional derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.

UpFrontPayment <UpFrntPmt> contains the following elements (see "AmountAndDirection53" on page 274 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	275
	Sign <*Sgn*>	[0..1]	Indicator		275

22.1.14.2.8.11 TradePlaceMatchingIdentification <TradPlcMtchgId>

Presence: [0..1]

Definition: Common matching identification when executed on a trade place.

Usage: Must be present when a trade venue has been provided.

Datatype: "Max52Text" on page 456

22.1.14.2.8.12 ComplexTradeComponentIdentification <CmplxTradCmpntId>

Presence: [0..1]

Definition: Identification, internal to the reporting party to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the reporting party for the group of reports for the execution.

Usage:

Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 455

22.1.14.2.9 FinancialInstrument <FinInstrm>

Presence: [1..1]

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

FinancialInstrument <FinInstrm> contains one of the following **FinancialInstrumentAttributes5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		378
Or	AlternateIdentification <*AltrnId*>	[1..1]	±	C5, C6, C7, C8, C11	378
Or}	Other <*Othr*>	[1..1]			379
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]			380
	Identification <*Id*>	[0..1]	IdentifierSet		381
	OtherIdentification <*OthrId*>	[0..*]			381
	Identification <*Id*>	[1..1]	Text		381
	Suffix <*Sfx*>	[0..1]	Text		381
	Type <*Tp*>	[1..1]	±		382
	FullName <*FullNm*>	[1..1]	Text		382
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		382
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	382
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]	±		382
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[1..1]			383
	ExpiryDate <*XpryDt*>	[0..1]	Date		383
	PriceMultiplier <*PricMltplr*>	[1..1]	Quantity	C9	383
	UnderlyingInstrument <*UndrlygInstrm*>	[1..1]			384
{Or	Swap <*Swp*>	[1..1]		C13	384
	SwapIn <*SwpIn*>	[0..1]	±		384
	SwapOut <*SwpOut*>	[0..1]	±		385
Or}	Other <*Othr*>	[1..1]	±		385
	OptionType <*OptnTp*>	[0..1]	CodeSet		385
	StrikePrice <*StrkPric*>	[0..1]	±		386
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		386
	DeliveryType <*DlvryTp*>	[1..1]	CodeSet		386
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]			387
{Or	Interest <*Intrst*>	[1..1]	±		387
Or	ForeignExchange <*FX*>	[1..1]	±		387
Or}	Both <*Both*>	[1..1]			387

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Interest <*Intrst*>	[1..1]	±		388
	ForeignExchange <*FX*>	[1..1]	±		388

22.1.14.2.9.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a financial instrument admitted to trading.

Datatype: "ISINOct2015Identifier" on page 450

22.1.14.2.9.2 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Identification of a financial instrument admitted to trading for which an alternate identification is available, such as a tokenized instrument identified by both an ISIN and a digital token identifier (DTI).

Impacted by: C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

AlternateIdentification <AltrnId> contains the following elements (see "SecurityIdentification19" on page 324 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		325
	OtherIdentification <*OthrId*>	[0..*]			325
	Identification <*Id*>	[1..1]	Text		325
	Suffix <*Sfx*>	[0..1]	Text		325
	Type <*Tp*>	[1..1]	±		325
	Description <*Desc*>	[0..1]	Text		325

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

22.1.14.2.9.3 Other <Othr>

Presence: [1..1]

Definition: Description of the financial instrument, such as a a derivative, when the instrument is not admitted to trading on a trading venue.

Other <Othr> contains the following **SecurityInstrumentDescription22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			380
	Identification <Id>	[0..1]	IdentifierSet		381
	OtherIdentification <OthrId>	[0..*]			381
	Identification <Id>	[1..1]	Text		381
	Suffix <Sfx>	[0..1]	Text		381
	Type <Tp>	[1..1]	±		382
	FullName <FullNm>	[1..1]	Text		382
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		382
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	382
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		382
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			383
	ExpiryDate <XpryDt>	[0..1]	Date		383
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C9	383
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			384
{Or	Swap <Swp>	[1..1]		C13	384
	SwapIn <SwpIn>	[0..1]	±		384
	SwapOut <SwpOut>	[0..1]	±		385
Or}	Other <Othr>	[1..1]	±		385
	OptionType <OptnTp>	[0..1]	CodeSet		385
	StrikePrice <StrkPric>	[0..1]	±		386
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		386
	DeliveryType <DlvryTp>	[1..1]	CodeSet		386
	AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>	[0..1]			387
{Or	Interest <Intrst>	[1..1]	±		387
Or	ForeignExchange <FX>	[1..1]	±		387
Or}	Both <Both>	[1..1]			387
	Interest <Intrst>	[1..1]	±		388
	ForeignExchange <FX>	[1..1]	±		388

22.1.14.2.9.3.1 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following **SecurityInstrumentDescription23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		381
	OtherIdentification <*OthrId*>	[0..*]			381
	Identification <*Id*>	[1..1]	Text		381
	Suffix <*Sfx*>	[0..1]	Text		381
	Type <*Tp*>	[1..1]	±		382
	FullName <*FullNm*>	[1..1]	Text		382
	ClassificationType <*ClssfctnTp*>	[1..1]	IdentifierSet		382
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	382

22.1.14.2.9.3.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifies the financial instrument using an ISIN.

Datatype: "ISINOct2015Identifier" on page 450

22.1.14.2.9.3.1.2 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		381
	Suffix <*Sfx*>	[0..1]	Text		381
	Type <*Tp*>	[1..1]	±		382

22.1.14.2.9.3.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 455

22.1.14.2.9.3.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 454

22.1.14.2.9.3.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 333 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		333
Or}	Proprietary <*Prtry*>	[1..1]	Text		333

22.1.14.2.9.3.1.3 FullName <FullNm>

Presence: [1..1]

Definition: Full name or description of the financial instrument.

Datatype: "Max350Text" on page 455

22.1.14.2.9.3.1.4 ClassificationType <ClssfctnTp>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO classification of financial instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 450

22.1.14.2.9.3.1.5 NotionalCurrency <NtnlCcy>

Presence: [0..1]

Definition: Currency in which the notional is denominated.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.14.2.9.3.2 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following elements (see "DebtInstrument4" on page 413 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[1..1]	Date		413

22.1.14.2.9.3.3 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [1..1]

Definition: Attributes specific to derivative instruments.

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExpiryDate <*XpryDt*>	[0..1]	Date		383
	PriceMultiplier <*PricMltplr*>	[1..1]	Quantity	C9	383
	UnderlyingInstrument <*UndrlygInstrm*>	[1..1]			384
{Or	Swap <*Swp*>	[1..1]		C13	384
	SwapIn <*SwpIn*>	[0..1]	±		384
	SwapOut <*SwpOut*>	[0..1]	±		385
Or}	Other <*Othr*>	[1..1]	±		385
	OptionType <*OptnTp*>	[0..1]	CodeSet		385
	StrikePrice <*StrkPric*>	[0..1]	±		386
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		386
	DeliveryType <*DlvryTp*>	[1..1]	CodeSet		386
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]			387
{Or	Interest <*Intrst*>	[1..1]	±		387
Or	ForeignExchange <*FX*>	[1..1]	±		387
Or}	Both <*Both*>	[1..1]			387
	Interest <*Intrst*>	[1..1]	±		388
	ForeignExchange <*FX*>	[1..1]	±		388

22.1.14.2.9.3.3.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Original expiry date of the reported financial instrument.

Usage:

Field applies to derivatives with defined expiry date.

Datatype: "ISODate" on page 449

22.1.14.2.9.3.3.2 PriceMultiplier <PricMltplr>

Presence: [1..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

For a future or option on an index, the amount per index point.

Impacted by: C9 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

22.1.14.2.9.3.3.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [1..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **UnderlyingIdentification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Swap <*Swp*>	[1..1]		C13	384
	SwapIn <*SwpIn*>	[0..1]	±		384
	SwapOut <*SwpOut*>	[0..1]	±		385
Or}	Other <*Othr*>	[1..1]	±		385

22.1.14.2.9.3.3.3.1 Swap <Swp>

Presence: [1..1]

Definition: Underlying of a swap transaction.

Impacted by: C13 "SwapInOrSwapOutRule"

Swap <Swp> contains the following **SwapLegIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SwapIn <*SwpIn*>	[0..1]	±		384
	SwapOut <*SwpOut*>	[0..1]	±		385

Constraints

- **SwapInOrSwapOutRule**

  SwapIn or SwapOut must be present or both.

```
Following Must be True
    /SwapIn Must be present
 Or    /SwapOut Must be present
```

22.1.14.2.9.3.3.3.1.1 SwapIn <SwpIn>

Presence: [0..1]

Definition: Instrument received by the buyer.

SwapIn <SwpIn> contains one of the following elements (see "FinancialInstrumentIdentification7Choice" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		330
Or}	Basket <*Bskt*>	[1..1]			331
	ISIN <*ISIN*>	[0..*]	IdentifierSet		331
	Index <*Indx*>	[0..*]	±		331

22.1.14.2.9.3.3.3.1.2 SwapOut <SwpOut>

Presence: [0..1]

Definition: Instrument paid by the buyer.

SwapOut <SwpOut> contains one of the following elements (see "FinancialInstrumentIdentification7Choice" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		330
Or}	Basket <*Bskt*>	[1..1]			331
	ISIN <*ISIN*>	[0..*]	IdentifierSet		331
	Index <*Indx*>	[0..*]	±		331

22.1.14.2.9.3.3.3.2 Other <Othr>

Presence: [1..1]

Definition: Underlying of any other type of transaction.

Other <Othr> contains one of the following elements (see "FinancialInstrumentIdentification7Choice" on page 330 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		330
Or}	Basket <*Bskt*>	[1..1]			331
	ISIN <*ISIN*>	[0..*]	IdentifierSet		331
	Index <*Indx*>	[0..*]	±		331

22.1.14.2.9.3.3.4 OptionType <OptnTp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

22.1.14.2.9.3.3.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

22.1.14.2.9.3.3.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

22.1.14.2.9.3.3.7 DeliveryType <DlvryTp>

Presence: [1..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

22.1.14.2.9.3.3.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains one of the following **AssetClassAttributes1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Interest <*Intrst*>	[1..1]	±		387
Or	ForeignExchange <*FX*>	[1..1]	±		387
Or}	Both <*Both*>	[1..1]			387
	Interest <*Intrst*>	[1..1]	±		388
	ForeignExchange <*FX*>	[1..1]	±		388

22.1.14.2.9.3.3.8.1 Interest <Intrst>

Presence: [1..1]

Definition: Asset class is a non-financial instrument of type interest rate.

Interest <Intrst> contains the following elements (see "DerivativeInterest2" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[1..1]	CodeSet	C1	328

22.1.14.2.9.3.3.8.2 ForeignExchange <FX>

Presence: [1..1]

Definition: Asset class is a non-financial instrument of type foreign exchange.

ForeignExchange <FX> contains the following elements (see "DerivativeForeignExchange2" on page 328 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[1..1]	CodeSet	C1	328

22.1.14.2.9.3.3.8.3 Both <Both>

Presence: [1..1]

Definition: Asset class is composed of both an interest derivate and a foreign exchange derivative.

Both <Both> contains the following **AssetClassAttributes1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Interest <*Intrst*>	[1..1]	±		388
	ForeignExchange <*FX*>	[1..1]	±		388

22.1.14.2.9.3.3.8.3.1 Interest <Intrst>

Presence: [1..1]

Definition: Asset class is a non-financial instrument of type interest rate.

Interest <Intrst> contains the following elements (see "DerivativeInterest2" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[1..1]	CodeSet	C1	328

22.1.14.2.9.3.3.8.3.2 ForeignExchange <FX>

Presence: [1..1]

Definition: Asset class is a non-financial instrument of type foreign exchange.

ForeignExchange <FX> contains the following elements (see "DerivativeForeignExchange2" on page 328 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <*OthrNtnlCcy*>	[1..1]	CodeSet	C1	328

22.1.14.2.10 InvestmentDecisionPerson <InvstmtDcsnPrsn>

Presence: [0..1]

Definition: Identifies the person or algorithm which is responsible within the reporting party for the investment decision.

InvestmentDecisionPerson <InvstmtDcsnPrsn> contains one of the following **InvestmentParty1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Person <*Prsn*>	[1..1]	±		388
Or}	Algorithm <*Algo*>	[1..1]	Text		389

22.1.14.2.10.1 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following elements (see "PersonIdentification12" on page 342 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CountryOfBranch *<CtryOfBrnch>*	[1..1]	CodeSet	C2	343
	Other *<Othr>*	[1..1]			343
	Identification *<Id>*	[1..1]	Text		343
	SchemeName *<SchmeNm>*	[0..1]			343
{Or	Code *<Cd>*	[1..1]	CodeSet		344
Or}	Proprietary *<Prtry>*	[1..1]	Text		344
	Issuer *<Issr>*	[0..1]	Text		344

22.1.14.2.10.2 Algorithm <Algo>

Presence: [1..1]

Definition: Identification of an algorithm.

Datatype: "Max50Text" on page 456

22.1.14.2.11 ExecutingPerson <ExctgPrsn>

Presence: [1..1]

Definition: Person or algorithm responsible for the execution of the transaction.

ExecutingPerson <ExctgPrsn> contains one of the following **ExecutingParty1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Person *<Prsn>*	[1..1]	±		389
Or	Algorithm *<Algo>*	[1..1]	Text		390
Or}	Client *<Clnt>*	[1..1]	CodeSet		390

22.1.14.2.11.1 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following elements (see "PersonIdentification12" on page 342 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <*CtryOfBrnch*>	[1..1]	CodeSet	C2	343
	Other <*Othr*>	[1..1]			343
	Identification <*Id*>	[1..1]	Text		343
	SchemeName <*SchmeNm*>	[0..1]			343
{Or	Code <*Cd*>	[1..1]	CodeSet		344
Or}	Proprietary <*Prtry*>	[1..1]	Text		344
	Issuer <*Issr*>	[0..1]	Text		344

22.1.14.2.11.2 Algorithm <Algo>

Presence: [1..1]

Definition: Identification of an algorithm.

Datatype: "Max50Text" on page 456

22.1.14.2.11.3 Client <Clnt>

Presence: [1..1]

Definition: Indication that the transaction was executed directly by the client.

Datatype: "NoReasonCode" on page 442

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

22.1.14.2.12 AdditionalAttributes <AddtlAttrbts>

Presence: [1..1]

Definition: Provides additional indicators on the reported transaction.

AdditionalAttributes <AddtlAttrbts> contains the following **SecuritiesTransactionIndicator2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	WaiverIndicator <*WvrInd*>	[0..*]	CodeSet		391
	ShortSellingIndicator <*ShrtSellgInd*>	[0..1]	CodeSet		391
	OTCPostTradeIndicator <*OTCPstTradInd*>	[0..*]	CodeSet		391
	RiskReducingTransaction <*RskRdcgTx*>	[0..1]	Indicator		392
	SecuritiesFinancingTransactionIndicator <*SctiesFincgTxInd*>	[1..1]	Indicator		392

22.1.14.2.12.1 WaiverIndicator <WvrInd>

Presence: [0..*]

Definition: Indicates whether the transaction was executed under a pre-trade waiver.

Datatype: "ReportingWaiverType1Code" on page 445

CodeName	Name	Definition
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

22.1.14.2.12.2 ShortSellingIndicator <ShrtSellgInd>

Presence: [0..1]

Definition: Indicates a short sell concluded by the investment agent on its own accounts or on behalf of a client, as described in the local regulation.

Datatype: "Side5Code" on page 446

CodeName	Name	Definition
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

22.1.14.2.12.3 OTCPostTradeIndicator <OTCPstTradInd>

Presence: [0..*]

Definition: Indicates the type of transaction in accordance with the local regulation.

Datatype: "ReportingWaiverType3Code" on page 445

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
RPRI	TransactionWithPriceImprovment	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction.
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

22.1.14.2.12.4 RiskReducingTransaction <RskRdcgTx>

Presence: [0..1]

Definition: Indicates whether the transaction is objectively measurable as reducing risks directly relating to the commercial activity of the entity executing the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.14.2.12.5 SecuritiesFinancingTransactionIndicator <ScttiesFincgTxInd>

Presence: [1..1]

Definition: Indicates whether the transaction falls within the scope of activity to be reported under the Securities Financing Transactions Regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.14.2.13 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Data used for exchanges between national competent authorities, not to be used by reporting entities.

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReceiptDateTime <*RctDtTm*>	[1..1]	DateTime		393
	ExchangeReason <*XchgRsn*>	[1..*]	CodeSet		393

22.1.14.2.13.1 ReceiptDateTime <RctDtTm>

Presence: [1..1]

Definition: Defines the date and time when the report was originally received by the national competent authority.

Datatype: "ISODateTime" on page 449

22.1.14.2.13.2 ExchangeReason <XchgRsn>

Presence: [1..*]

Definition: Describes the reason for the exchange of the transaction report between the competent authorities.

Datatype: "ExternalAuthorityExchangeReason1Code" on page 436

22.1.14.2.14 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C3 "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)		339

Constraints

- **SupplementaryDataRule**

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

22.1.14.3 SecuritiesReferenceDataReport7

Definition: Provides details on the securities reference data for the required financial instruments.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		395
	FinancialInstrumentGeneralAttributes <*FinInstrmGnlAttrbts*>	[1..1]	±	C15, C18, C21	395
	Issuer <*Issr*>	[0..1]	IdentifierSet		396
	TradingVenueRelatedAttributes <*TradgVnRltdAttrbts*>	[1..*]	±	C14, C20, C22	396
	DebtInstrumentAttributes <*DebtInstrmAttrbts*>	[0..1]			397
	TotalIssuedNominalAmount <*TtlIssdNmnlAmt*>	[1..1]	Amount	C1, C3	397
	MaturityDate <*MtrtyDt*>	[0..1]	Date		398
	NominalValuePerUnit <*NmnlValPerUnit*>	[1..1]	Amount	C1, C3	398
	InterestRate <*IntrstRate*>	[1..1]	±		398
	DebtSeniority <*DebtSnrty*>	[0..1]	CodeSet		399
	DerivativeInstrumentAttributes <*DerivInstrmAttrbts*>	[0..1]		C9	399
	ExpiryDate <*XpryDt*>	[0..1]	Date		401
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	401
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			401
{Or	Single <*Sngl*>	[1..1]	±		401
Or}	Basket <*Bskt*>	[1..1]	±	C3, C10	402
	OptionType <*OptnTp*>	[0..1]	CodeSet		402
	StrikePrice <*StrkPric*>	[0..1]	±		402
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		403
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		403
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	404
	Commodity <*Cmmdty*>	[0..1]			404
	Product <*Pdct*>	[1..1]	±		405
	TransactionType <*TxTp*>	[0..1]	CodeSet		405
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		406
	Interest <*Intrst*>	[0..1]			406
	InterestRate <*IntrstRate*>	[1..1]	±		406
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		407
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	407
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		407

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ForeignExchange <*FX*>	[0..1]			408
	FXType <*FxTp*>	[0..1]	CodeSet		408
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	408
	TechnicalAttributes <*TechAttrbts*>	[0..1]		C12	409
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		409
	LastUpdate <*LastUpd*>	[0..1]	DateTime		409
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		409
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C2	410
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		410
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		410
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		410

Constraints

- **ValidDebtMaturityDateRule**

  DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

  DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

22.1.14.3.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 455

22.1.14.3.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts> contains the following elements (see "SecurityInstrumentDescription17" on page 412 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		412
	FullName <*FullNm*>	[0..1]	Text		412
	ShortName <*ShrtNm*>	[0..1]	Text		412
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		412
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	413
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[0..1]	Indicator		413

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

22.1.14.3.3 Issuer <Issr>

Presence: [0..1]

Definition: LEI of Issuer or trading venue operator.

Datatype: "LEIIdentifier" on page 451

22.1.14.3.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

Presence: [1..*]

Definition: Traded venue related attributes.

Impacted by: C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

TradingVenueRelatedAttributes <TradgVnRltdAttrbts> contains the following elements (see "TradingVenueAttributes2" on page 336 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	IdentifierSet		337
	IssuerRequest *<IssrReq>*	[0..1]	Indicator		337
	AdmissionApprovalDateByIssuer *<AdmssnApprvlDtByIssr>*	[0..1]	DateTime		337
	RequestForAdmissionDate *<ReqForAdmssnDt>*	[0..1]	DateTime		338
	FirstTradeDate *<FrstTradDt>*	[0..1]	DateTime		338
	TerminationDate *<TermntnDt>*	[0..1]	DateTime		338

Constraints

- **ValidateAdmissionIssuerRule**

  When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

```
On Condition
    /IssuerRequest is equal to value 'true'
Following Must be True
    /AdmissionApprovalDateByIssuer Must be present
```

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

  TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

22.1.14.3.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to debt instruments.

DebtInstrumentAttributes <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount *<TtlIssdNmnlAmt>*	[1..1]	Amount	C1, C3	397
	MaturityDate *<MtrtyDt>*	[0..1]	Date		398
	NominalValuePerUnit *<NmnlValPerUnit>*	[1..1]	Amount	C1, C3	398
	InterestRate *<IntrstRate>*	[1..1]	±		398
	DebtSeniority *<DebtSnrty>*	[0..1]	CodeSet		399

22.1.14.3.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

Presence: [1..1]

Definition: Total issued nominal amount in monetary value.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

22.1.14.3.5.2 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Maturity date of the financial instrument.

Datatype: "ISODate" on page 449

22.1.14.3.5.3 NominalValuePerUnit <NmnlValPerUnit>

Presence: [1..1]

Definition: Nominal value of each instrument. If not available, the minimum traded value should be populated.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 415

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.

22.1.14.3.5.4 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Interest rate of the debt instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate6Choice" on page 356 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		356
Or}	Floating <*Fltg*>	[1..1]	±		356

22.1.14.3.5.5 DebtSeniority <DebtSnrty>

Presence: [0..1]

Definition: Seniority for a specific debt instrument.

Datatype: "DebtInstrumentSeniorityType1Code" on page 434

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

22.1.14.3.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

Presence: [0..1]

Definition: Attributes specific to derivative instruments.

Impacted by: C9 "OneElementPresentRule"

DerivativeInstrumentAttributes <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExpiryDate <*XpryDt*>	[0..1]	Date		401
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity	C6	401
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			401
{Or	Single <*Sngl*>	[1..1]	±		401
Or}	Basket <*Bskt*>	[1..1]	±	C3, C10	402
	OptionType <*OptnTp*>	[0..1]	CodeSet		402
	StrikePrice <*StrkPric*>	[0..1]	±		402
	OptionExerciseStyle <*OptnExrcStyle*>	[0..1]	CodeSet		403
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		403
	AssetClassSpecificAttributes <*AsstClssSpcfcAttrbts*>	[0..1]		C11	404
	Commodity <*Cmmdty*>	[0..1]			404
	Product <*Pdct*>	[1..1]	±		405
	TransactionType <*TxTp*>	[0..1]	CodeSet		405
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		406
	Interest <*Intrst*>	[0..1]			406
	InterestRate <*IntrstRate*>	[1..1]	±		406
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		407
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	407
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		407
	ForeignExchange <*FX*>	[0..1]			408
	FXType <*FxTp*>	[0..1]	CodeSet		408
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	408

Constraints

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ExpiryDate Must be present
 Or    /PriceMultiplier Must be present
 Or    /UnderlyingInstrument Must be present
```

```
Or    /AssetClassSpecificAttributes Must be present
Or    /DeliveryType Must be present
```

22.1.14.3.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Expiry date of the financial instrument.

Datatype: "ISODate" on page 449

22.1.14.3.6.2 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

Impacted by: C6 "MultiplierRule"

Datatype: "NonNegativeDecimalNumber" on page 453

Constraints

- **MultiplierRule**

  Price Multiplier must not be zero.

22.1.14.3.6.3 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		401
Or}	Basket <*Bskt*>	[1..1]	±	C3, C10	402

22.1.14.3.6.3.1 Single <Sngl>

Presence: [1..1]

Definition: Instrument consists of single instrument.

Single <Sngl> contains one of the following elements (see "FinancialInstrument48Choice" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		326
Or	LEI <*LEI*>	[1..1]	IdentifierSet		327
Or}	Index <*Indx*>	[1..1]	±		327

22.1.14.3.6.3.2 Basket <Bskt>

Presence: [1..1]

Definition: Instrument consists of multiple instruments.

Impacted by: C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

Basket <Bskt> contains the following elements (see "FinancialInstrument53" on page 326 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		326
	LEI <*LEI*>	[0..*]	IdentifierSet		326

Constraints

- **BasketInstrumentUniquenessRule**

  Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

  At least one of 5 elements must be present.

```
Following Must be True
    /ISIN[*] Must be present
 Or    /LEI[*] Must be present
```

22.1.14.3.6.4 OptionType <OptnTp>

Presence: [0..1]

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

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

Datatype: "OptionType2Code" on page 442

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

22.1.14.3.6.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 354 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		354
Or}	NoPrice <*NoPric*>	[1..1]	±		354

22.1.14.3.6.6 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..1]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

Datatype: "OptionStyle7Code" on page 442

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

22.1.14.3.6.7 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the transaction is settled physically or in cash.

Datatype: "PhysicalTransferType4Code" on page 442

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

22.1.14.3.6.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

Presence: [0..1]

Definition: Specific attributes of the underlying asset class of the financial instrument.

Impacted by: C11 "OneElementPresentRule"

AssetClassSpecificAttributes <AsstClssSpcfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Commodity <*Cmmdty*>	[0..1]			404
	Product <*Pdct*>	[1..1]	±		405
	TransactionType <*TxTp*>	[0..1]	CodeSet		405
	FinalPriceType <*FnlPricTp*>	[0..1]	CodeSet		406
	Interest <*Intrst*>	[0..1]			406
	InterestRate <*IntrstRate*>	[1..1]	±		406
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		407
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	407
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		407
	ForeignExchange <*FX*>	[0..1]			408
	FXType <*FxTp*>	[0..1]	CodeSet		408
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	408

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Commodity Must be present
 Or    /Interest Must be present
 Or    /ForeignExchange Must be present
```

22.1.14.3.6.8.1 Commodity <Cmmdty>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

Commodity <Cmmdty> contains the following **DerivativeCommodity2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Product *<Pdct>*	[1..1]	±		405
	TransactionType *<TxTp>*	[0..1]	CodeSet		405
	FinalPriceType *<FnlPricTp>*	[0..1]	CodeSet		406

22.1.14.3.6.8.1.1 Product <Pdct>

Presence: [1..1]

Definition: Commodity product attributes.

Product <Pdct> contains one of the following elements (see "AssetClassCommodity3Choice" on page 311 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		311
Or	Energy *<Nrgy>*	[1..1]	±		312
Or	Environmental *<Envttl>*	[1..1]	±		312
Or	Fertilizer *<Frtlzr>*	[1..1]	±		313
Or	Freight *<Frght>*	[1..1]	±		313
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		313
Or	Metal *<Metl>*	[1..1]	±		314
Or	OtherC10 *<OthrC10>*	[1..1]	±		314
Or	Paper *<Ppr>*	[1..1]	±		315
Or	Polypropylene *<Plprpln>*	[1..1]	±		315
Or	Inflation *<Infltn>*	[1..1]	±		315
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		316
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		316
Or}	Other *<Othr>*	[1..1]	±		316

22.1.14.3.6.8.1.2 TransactionType <TxTp>

Presence: [0..1]

Definition: Transaction type as specified by the trading venue.

Datatype: "AssetClassTransactionType1Code" on page 430

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

22.1.14.3.6.8.1.3 FinalPriceType <FnlPricTp>

Presence: [0..1]

Definition: Final price type as specified by the trading venue.

Datatype: "AssetPriceType1Code" on page 431

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

22.1.14.3.6.8.2 Interest <Intrst>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

Interest <Intrst> contains the following **DerivativeInterest3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestRate <*IntrstRate*>	[1..1]	±		406
	FirstLegInterestRate <*FrstLegIntrstRate*>	[0..1]	±		407
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	407
	OtherLegInterestRate <*OthrLegIntrstRate*>	[0..1]	±		407

22.1.14.3.6.8.2.1 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Provides the interest rate in number of days, weeks, months or years.

InterestRate <IntrstRate> contains the following elements (see "FloatingInterestRate8" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[1..1]	±		362
	Term <*Term*>	[0..1]	±		363

22.1.14.3.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

Presence: [0..1]

Definition: Interest rate of the notional currency.

FirstLegInterestRate <FrstLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

22.1.14.3.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.14.3.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

Presence: [0..1]

Definition: Indication of the interest rate used for leg 2, if applicable.

OtherLegInterestRate <OthrLegIntrstRate> contains one of the following elements (see "InterestRate8Choice" on page 361 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	Rate		362
Or}	Floating <*Fltg*>	[1..1]	±		362

22.1.14.3.6.8.3 ForeignExchange <FX>

Presence: [0..1]

Definition: The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

ForeignExchange <FX> contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FXType <*FxTp*>	[0..1]	CodeSet		408
	OtherNotionalCurrency <*OthrNtnlCcy*>	[0..1]	CodeSet	C1	408

22.1.14.3.6.8.3.1 FXType <FxTp>

Presence: [0..1]

Definition: Type of the underlying currency.

Datatype: "AssetFXSubProductType1Code" on page 431

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

22.1.14.3.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

Presence: [0..1]

Definition: Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.14.3.7 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Technical attributes.

Impacted by: C12 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following **RecordTechnicalData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator <*IncnsstncyInd*>	[0..1]	Indicator		409
	LastUpdate <*LastUpd*>	[0..1]	DateTime		409
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		409
	RelevantCompetentAuthority <*RlvntCmptntAuthrty*>	[0..1]	CodeSet	C2	410
	PublicationPeriod <*PblctnPrd*>	[0..1]	±		410
	NeverPublished <*NvrPblshd*>	[0..1]	Indicator		410
	RelevantTradingVenue <*RlvntTradgVn*>	[0..1]	IdentifierSet		410

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /InconsistencyIndicator Must be present
 Or    /LastUpdate Must be present
 Or    /SubmissionDateTime Must be present
 Or    /RelevantCompetentAuthority Must be present
 Or    /PublicationPeriod Must be present
```

22.1.14.3.7.1 InconsistencyIndicator <IncnsstncyInd>

Presence: [0..1]

Definition: Flag to say if there is an inconsistency across all submitting entities records.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.14.3.7.2 LastUpdate <LastUpd>

Presence: [0..1]

Definition: Last date for which data was received for this instrument.

Datatype: "ISODateTime" on page 449

22.1.14.3.7.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Defines the date and time when this instrument was originally received at the submission destination.

Datatype: "ISODateTime" on page 449

22.1.14.3.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

Presence: [0..1]

Definition: Country code of the relevant competent authority of the instrument.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 434

Constraints

- **Country**

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

22.1.14.3.7.5 PublicationPeriod <PblctnPrd>

Presence: [0..1]

Definition: Period for which the associated instrument has been publically available.

PublicationPeriod <PblctnPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		322
Or	FromDate *<FrDt>*	[1..1]	Date		323
Or	ToDate *<ToDt>*	[1..1]	Date		323
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		323

22.1.14.3.7.6 NeverPublished <NvrPblshd>

Presence: [0..1]

Definition: Flag to say if the record has ever been published.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.14.3.7.7 RelevantTradingVenue <RlvntTradgVn>

Presence: [0..1]

Definition: Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

Datatype: "MICIdentifier" on page 451

22.1.14.4 SecuritiesMarketReportHeader1

Definition: Provides the securities market transaction report related header details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C5	411
	ReportingPeriod <*RptgPrd*>	[1..1]	±		411
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		411

22.1.14.4.1 ReportingEntity <RptgNtty>

Presence: [1..1]

Definition: Identification of the venue which generates the report.

Impacted by: C5 "ValidMICRule"

ReportingEntity <RptgNtty> contains one of the following elements (see "TradingVenueIdentification1Choice" on page 335 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <*MktIdCd*>	[1..1]	IdentifierSet		336
Or	NationalCompetentAuthority <*NtlCmptntAuthrty*>	[1..1]	CodeSet	C2	336
Or}	Other <*Othr*>	[1..1]	±		336

Constraints

- **ValidMICRule**

  Market Identification code must be an active market at the time of reporting.

22.1.14.4.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Date or date range the report relates to.

ReportingPeriod <RptgPrd> contains one of the following elements (see "Period4Choice" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		322
Or	FromDate <*FrDt*>	[1..1]	Date		323
Or	ToDate <*ToDt*>	[1..1]	Date		323
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		323

22.1.14.4.3 SubmissionDateTime <SubmissnDtTm>

Presence: [0..1]

Definition: Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

Datatype: "ISODateTime" on page 449

22.1.14.5 SecurityInstrumentDescription17

Definition: Identifies the security instrument by its name and typical characteristics.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	IdentifierSet		412
	FullName <*FullNm*>	[0..1]	Text		412
	ShortName <*ShrtNm*>	[0..1]	Text		412
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		412
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	413
	CommodityDerivativeIndicator <*CmmdtyDerivInd*>	[0..1]	Indicator		413

Constraints

- **ValidCFIRule**

  The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

  ISIN code must pass checksum validation.

- **ValidShortNameRule**

  ShortName must conform with ISO 18774.

22.1.14.5.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 450

22.1.14.5.2 FullName <FullNm>

Presence: [0..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 455

22.1.14.5.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 455

22.1.14.5.4 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

Datatype: "CFIOct2015Identifier" on page 450

22.1.14.5.5 NotionalCurrency <NtnlCcy>

Presence: [0..1]

Definition: Currency in which the notional is denominated.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 417

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.

22.1.14.5.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

Presence: [0..1]

Definition: Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Usage: when not present, the indicator in not applicable.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 451):

- *Meaning When True:* True
- *Meaning When False:* False

22.1.15 Status

22.1.15.1 DebtInstrument4

Definition: Specifies the debit instrument.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[1..1]	Date		413

22.1.15.1.1 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Maturity date/time at which an interest bearing financial instrument becomes due, that is original date of expiry of the reported financial instrument.

Datatype: "ISODate" on page 449

22.1.15.2 DebtInstrument5

Definition: Specifies the debit instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		414
	IssuanceDate <*IssncDt*>	[1..1]	Date		414

22.1.15.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of bond type.

Datatype: "BondType1Code" on page 433

CodeName	Name	Definition
EUSB	SovereignBond	Bond of type sovereign bond.
OEPB	OtherPublicBond	Bond of type other public bond.
CVTB	ConvertibleBond	Bond of type convertible bond.
CRPB	CorporateBond	Bond of type corporate Bond.
CVDB	CoveredBond	Bond of type covered Bond.
OTHR	Other	Other bond type.

22.1.15.2.2 IssuanceDate <IssncDt>

Presence: [1..1]

Definition: Date on which a bond is issued and begins to accrue interest.

Datatype: "ISODate" on page 449

22.2 Message Datatypes

22.2.1 Amount

22.2.1.1 ActiveCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 416

Format

minInclusive	0
totalDigits	18
fractionDigits	13

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.

22.2.1.2 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 416

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.

22.2.1.3 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 417

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.

22.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

22.2.2 CodeSet

22.2.2.1 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.

22.2.2.2 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.

22.2.2.3 AssetClassDetailedSubProductType10Code

Definition: Further sub product code list for commodity derivative Non-Precious.

Type: CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
LEAD	Lead	Commodity attribute of type lead.

22.2.2.4 AssetClassDetailedSubProductType11Code

Definition: Further sub product code list for commodity derivative Precious.

Type: CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

22.2.2.5 AssetClassDetailedSubProductType12Code

Definition: Further sub product code list for commodity derivative Wet.

Type: CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

22.2.2.6 AssetClassDetailedSubProductType14Code

Definition: Further sub product code list for commodity derivative Dry.

Type: CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

22.2.2.7 AssetClassDetailedSubProductType15Code

Definition: Further sub product code list for commodity derivative Grain.

Type: CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

22.2.2.8 AssetClassDetailedSubProductType1Code

Definition: Further sub product code list for commodity derivative Grains Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.

CodeName	Name	Definition
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

22.2.2.9 AssetClassDetailedSubProductType2Code

Definition: Further sub product code list for commodity derivative Softs.

Type: CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

22.2.2.10 AssetClassDetailedSubProductType4Code

Definition: Further sub product code list for commodity derivative Olive Oil.

Type: CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

22.2.2.11 AssetClassDetailedSubProductType5Code

Definition: Further sub product code list for commodity derivative Electricity.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

22.2.2.12 AssetClassDetailedSubProductType6Code

Definition: Further sub product code list for commodity derivative Natural Gas.

Type: CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

22.2.2.13 AssetClassDetailedSubProductType7Code

Definition: Further sub product code list for commodity derivative Oil.

Type: CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).

CodeName	Name	Definition
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

22.2.2.14 AssetClassDetailedSubProductType8Code

Definition: Further sub product code list for commodity derivative Emissions.

Type: CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

22.2.2.15 AssetClassProductType11Code

Definition: Commodity derivative base product code list for Other C10.

Type: CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

22.2.2.16 AssetClassProductType12Code

Definition: Commodity derivative base product code list for Inflation.

Type: CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

22.2.2.17 AssetClassProductType13Code

Definition: Commodity derivative base product code list for Multi Commodity Exotic.

Type: CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

22.2.2.18 AssetClassProductType14Code

Definition: Commodity derivative base product code list for Official Economic Statistics.

Type: CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

22.2.2.19 AssetClassProductType15Code

Definition: Commodity derivative base product code list for Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

22.2.2.20 AssetClassProductType1Code

Definition: Commodity derivative base product code list for Agricultural.

Type: CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

22.2.2.21 AssetClassProductType2Code

Definition: Commodity derivative base product code list for Energy.

Type: CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

22.2.2.22 AssetClassProductType3Code

Definition: Commodity derivative base product code list for Environmental.

Type: CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

22.2.2.23 AssetClassProductType4Code

Definition: Commodity derivative base product code list for Freight.

Type: CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

22.2.2.24 AssetClassProductType5Code

Definition: Commodity derivative base product code list for Fertilizer.

Type: CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

22.2.2.25 AssetClassProductType6Code

Definition: Commodity derivative base product code list for Industrial Product.

Type: CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

22.2.2.26 AssetClassProductType7Code

Definition: Commodity derivative base product code list for Metal.

Type: CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

22.2.2.27 AssetClassProductType8Code

Definition: Commodity derivative base product code list for Paper.

Type: CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

22.2.2.28 AssetClassProductType9Code

Definition: Commodity derivative base product code list for Polypropylene.

Type: CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

22.2.2.29 AssetClassSubProductType10Code

Definition: Defines the sub-product of type Emission.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

22.2.2.30 AssetClassSubProductType15Code

Definition: Defines the sub-product of type Non Precious Metal.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

22.2.2.31 AssetClassSubProductType16Code

Definition: Defines the sub-product of type Precious Metal.

Type: CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

22.2.2.32 AssetClassSubProductType18Code

Definition: Defines the sub-product of type Plastic.

Type: CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

22.2.2.33 AssetClassSubProductType19Code

Definition: Defines the sub-product of type Other C10.

Type: CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.
NDLV	NonDeliverable	Commodity of type non deliverable.

22.2.2.34 AssetClassSubProductType1Code

Definition: Defines the sub-product of type Grain Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

22.2.2.35 AssetClassSubProductType20Code

Definition: Defines the sub-product of type Dairy.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

22.2.2.36 AssetClassSubProductType21Code

Definition: Defines the sub-product of type Forestry.

Type: CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

22.2.2.37 AssetClassSubProductType22Code

Definition: Defines the sub-product of type Livestock.

Type: CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

22.2.2.38 AssetClassSubProductType23Code

Definition: Defines the sub-product of type Seafood.

Type: CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

22.2.2.39 AssetClassSubProductType24Code

Definition: Defines the sub-product of type Coal.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

22.2.2.40 AssetClassSubProductType25Code

Definition: Defines the sub-product of type Distillates.

Type: CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

22.2.2.41 AssetClassSubProductType26Code

Definition: Defines the sub-product of type Inter Energy.

Type: CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

22.2.2.42 AssetClassSubProductType27Code

Definition: Defines the sub-product of type Light Ends.

Type: CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

22.2.2.43 AssetClassSubProductType28Code

Definition: Defines the sub-product of type Renewable Energy.

Type: CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

22.2.2.44 AssetClassSubProductType29Code

Definition: Defines the sub-product of type Carbon Related.

Type: CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

22.2.2.45 AssetClassSubProductType2Code

Definition: Defines the sub-product of type Softs.

Type: CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

22.2.2.46 AssetClassSubProductType30Code

Definition: Defines the sub-product of type Weather.

Type: CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

22.2.2.47 AssetClassSubProductType31Code

Definition: Defines the sub-product of type Dry Freight.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

22.2.2.48 AssetClassSubProductType32Code

Definition: Defines the sub-product of type Wet Freight.

Type: CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

22.2.2.49 AssetClassSubProductType33Code

Definition: Defines the sub-product of type Construction.

Type: CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

22.2.2.50 AssetClassSubProductType34Code

Definition: Defines the sub-product of type Manufacturing.

Type: CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

22.2.2.51 AssetClassSubProductType35Code

Definition: Defines the sub-product of type Containerboard.

Type: CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

22.2.2.52 AssetClassSubProductType36Code

Definition: Defines the sub-product of type Newsprint.

Type: CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

22.2.2.53 AssetClassSubProductType37Code

Definition: Defines the sub-product of type Pulp.

Type: CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

22.2.2.54 AssetClassSubProductType38Code

Definition: Defines the sub-product of type Recovered Paper.

Type: CodeSet

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

22.2.2.55 AssetClassSubProductType39Code

Definition: Defines the sub-product of type Ammonia.

Type: CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

22.2.2.56 AssetClassSubProductType3Code

Definition: Defines the sub-product of type Olive Oil.

Type: CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

22.2.2.57 AssetClassSubProductType40Code

Definition: Defines the sub-product of type Diammonium Phosphate.

Type: CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

22.2.2.58 AssetClassSubProductType41Code

Definition: Defines the sub-product of type Potash.

Type: CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

22.2.2.59 AssetClassSubProductType42Code

Definition: Defines the sub-product of type Sulphur.

Type: CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

22.2.2.60 AssetClassSubProductType43Code

Definition: Defines the sub-product of type Urea.

Type: CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

22.2.2.61 AssetClassSubProductType44Code

Definition: Defines the sub-product of type Urea and Ammonium Nitrate.

Type: CodeSet

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

22.2.2.62 AssetClassSubProductType45Code

Definition: Defines the sub-product of type Potato.

Type: CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

22.2.2.63 AssetClassSubProductType46Code

Definition: Defines the sub-product of type Container Ship Freight.

Type: CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

22.2.2.64 AssetClassSubProductType47Code

Definition: Defines the sub-product types for specific asset classes.

Type: CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

22.2.2.65 AssetClassSubProductType48Code

Definition: Defines the sub-product types for specific asset classes.

Type: CodeSet

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

22.2.2.66 AssetClassSubProductType5Code

Definition: Defines the sub-product of type Grain.

Type: CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

22.2.2.67 AssetClassSubProductType6Code

Definition: Defines the sub-product of type Electricity.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

22.2.2.68 AssetClassSubProductType7Code

Definition: Defines the sub-product of type Natural Gas.

Type: CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

22.2.2.69 AssetClassSubProductType8Code

Definition: Defines the sub-product of type Oil.

Type: CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

22.2.2.70 AssetClassTransactionType1Code

Definition: Code list of transaction type as specified by the trading venue.

Type: CodeSet

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.

CodeName	Name	Definition
OTHR	Other	Other.

22.2.2.71 AssetFXSubProductType1Code

Definition: Specifies the allowed foreign exchange types for foreign exchange derivatives.

Type: CodeSet

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

22.2.2.72 AssetPriceType1Code

Definition: Specifies the type of price for an asset.

Type: CodeSet

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

22.2.2.73 BenchmarkCurveName2Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.

CodeName	Name	Definition
		The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.

CodeName	Name	Definition
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

22.2.2.74 BondType1Code

Definition: Specifies the type of bonds.

Type: CodeSet

CodeName	Name	Definition
EUSB	SovereignBond	Bond of type sovereign bond.
OEPB	OtherPublicBond	Bond of type other public bond.
CVTB	ConvertibleBond	Bond of type convertible bond.
CRPB	CorporateBond	Bond of type corporate Bond.
CVDB	CoveredBond	Bond of type covered Bond.
OTHR	Other	Other bond type.

22.2.2.75 CancelledStatusReason15Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.

CodeName	Name	Definition
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

22.2.2.76 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).

22.2.2.77 CountrySubDivisionCode

Definition: Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type: CodeSet

Format

pattern	[A-Z]{2,2}\-[0-9A-Z]{1,3}

22.2.2.78 DebtInstrumentSeniorityType1Code

Definition: Specifies the seniority type of a specific debt instrument.

Type: CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

22.2.2.79 EmissionAllowanceProductType1Code

Definition: Specifies an mission allowance type.

Type: CodeSet

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
OTHR	Other	Commodity attribute of other type.

22.2.2.80 EmissionAllowanceProductType2Code

Definition: Specifies an mission allowance type.

Type: CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).

22.2.2.81 EquityInstrumentReportingClassification1Code

Definition: Specifies the equity financial instruments.

Type: CodeSet

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositaryReceipt	Contract is of type depositary receipt.

CodeName	Name	Definition
CRFT	Certificate	Contract is of type certificates.

22.2.2.82 EquityReturnParameter1Code

Definition: Specifies an equity derivative return parameter.

Type: CodeSet

CodeName	Name	Definition
PRDV	ParameterReturnDividend	Equity derivative parameter Return Dividend.
PRVA	ParameterReturnVariance	Equity derivative parameter Return Variance.
PRVO	ParameterReturnVolatility	Equity derivative parameter Return Volatility.
PRBP	PriceReturnBasicPerformanceParameter	Equity derivative parameter Price Return Basis Performance.

22.2.2.83 ExternalAuthorityExchangeReason1Code

Definition: Specifies the reason for the exchange with the national competent authority, as published in an external category purpose code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

22.2.2.84 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

22.2.2.85 ExternalPersonIdentification1Code

Definition: Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

22.2.2.86 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

22.2.2.87 FinancialInstrumentContractType1Code

Definition: Specifies the contract type of a derivative.

Type: CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FORW	Forward	Contract of type forward.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
OPTN	Option	Contract of type option.
OTHR	Other	Contract of other financial instrument contract type.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
FONS	FuturesOnSwap	Contract of type future on a swap.
PSWP	PortfolioSwap	Contract of type portfolio swap.
FFAS	ForwardFreightAgreement	Contract of type forward freight agreement.
FWOS	ForwardsOnASwap	Contract of type forwards on a swap.

22.2.2.88 InternalPartyRole1Code

Definition: Specifies the role as an internal party in the transaction.

Type: CodeSet

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

22.2.2.89 MarketIdentification1Code

Definition: Specifies the type of market identification code which is being defined.

Type: CodeSet

CodeName	Name	Definition
SGMT	Segment	Market segment code.
OPRT	Operating	Market operating code.

22.2.2.90 MICEntityType1Code

Definition: Specifies the type of entity which has been assigned a MIC code.

Type: CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OTFS	OrganisedTradingFacility	Multilateral system which is not a regulated market or multilateral trading facility in which multiple third-party buying and selling interests in bonds, structured finance products, emission allowances or derivatives are able to interact in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.

CodeName	Name	Definition
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

22.2.2.91 Modification1Code

Definition: Specifies if an item is added, modified, deleted or unchanged.

Type: CodeSet

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

22.2.2.92 NonEquityAssetClass1Code

Definition: Specifies the asset class of a non-equity financial instrument.

Type: CodeSet

CodeName	Name	Definition
SDRV	SecuritisedDerivative	Securitised derivative.
IRDV	InterestRateDerivative	Interest rate derivative.
FEXD	ForeignExchangeDerivative	Foreign exchange derivative.
EQDV	EquityDerivative	Equity derivative.
EADV	EmissionAllowanceDerivative	Emission allowance derivative.
EMAL	EmissionAllowance	Emission allowance.
CRDV	CreditDerivative	Credit derivative.
CFDS	ContractForDifference	Contract for difference.
COMD	CommodityDerivative	Commodity derivative.
C10D	C10Derivative	C10 derivative.
BOND	Bond	Bond.
ETCS	ExchangeTradedCommodities	Exchange traded commodities.
ETNS	ExchangeTradedNote	Exchange traded note.
SFPS	StructuredFinanceProduct	Structured finance product.

22.2.2.93 NonEquityInstrumentReportingClassification1Code

Definition: Specifies the non-equity financial instruments.

Type: CodeSet

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

22.2.2.94 NonEquitySubClassSegmentationCriteria1Code

Definition: Criteria used to segment classes of non-equity instruments into sub classes as per local regulation.

Type: CodeSet

CodeName	Name	Definition
ASCL	AssetClass	Asset class.
BSPD	BaseProduct	Base product.
CNC1	CFDNotionalCurrency1	Contract for difference notional currency 1.
CNC2	CFDNotionalCurrency2	Contract for difference notional currency 2.
NCCO	CommodityNotionalCurrency	Commodity derivative notional currency.
CTYP	ContractType	Contract type.
NCCR	CreditNotionalCurrency	Credit derivative notional currency.
DCSL	DeliveryCashLocation	Delivery cash settlement location.
DTYP	DeliverySettlementType	Delivery settlement type.
EQUT	EquityUnderlyingType	Equity derivative underlying type.
FNC1	FEXNotionalCurrency1	Foreign exchange derivative notional currency 1.
FNC2	FEXNotionalCurrency2	Foreign exchange derivative notional currency 2.
FSPD	FurtherSubProduct	Further sub product.
IIND	InflationIndexCodeName	Inflation index code or name.
IRTC	InterestRateTermOfContract	Interest rate term of contract.
INC1	IRDNotionalCurrency1	Interest rate derivative notional currency 1.
INC2	IRDNotionalCurrency2	Interest rate derivative notional currency 2.

CodeName	Name	Definition
ISIN	ISIN	Instrument identification.
TTMO	OptionTimeToMaturityBucket	Time to maturity bucket of the option.
PRMT	Parameter	Parameter.
SSRF	SizeSpecificationRelatedToFreightSubtype	Size specification related to freight subtype.
ISPT	SovereignAndPublicTypeIssuer	Issuer of sovereign and public type.
SRTC	SpecificRouteTimeCharterAverage	Specific route time charter average.
SACL	SubAssetClass	Sub-asset class.
SBPD	SubProduct	Sub product.
TTMS	SwapTimeToMaturityBucket	Time to maturity bucket of the swap.
NCSW	SwaptionNotionalCurrency	Notional currency of the swaption.
TTMB	TimeToMaturityBucket	Time to maturity bucket.
IOUB	UnderlyingBondIssuer	Issuer of the underlying bond.
TOUB	UnderlyingBondTerm	Term of the underlying bond.
UISC	UnderlyingIndexCDSSubClassIdentification	Sub class of the underlying index credit default swap (CDS).
UIDX	UnderlyingIndexIdentification	Underlying index identification such as an ISIN or an index name.
UINS	UnderlyingInstrumentIdentification	Underlying instrument identification, such as an ISIN code.
UIRT	UnderlyingInterestRate	Underlying interest rate.
REOU	UnderlyingReferenceEntity	Underlying reference entity.
UTYP	UnderlyingType	Underlying type.

22.2.2.95 NonTradingDayReason1Code

Definition: Specifies the reason capturing a non trading day.

Type: CodeSet

CodeName	Name	Definition
THOL	TradingHoliday	The date is a full day trading holiday with no trades performed.
OTHR	Other	Other reasons a day is a non-trading day e.g. technical fault, company specific non-trading day not known in advance.
HALF	HalfDay	Trading venue was open for an amount of time, up to half the day.
PHOL	PublicHoliday	Date is a public holiday.
BHOL	BankHoliday	Date is a bank holiday.
WKND	Weekend	Date being reported falls during the weekend.

22.2.2.96 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

22.2.2.97 OptionStyle7Code

Definition: Specifies how an option for a derivative or securities derivative can be exercised.

Type: CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

22.2.2.98 OptionType2Code

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

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

22.2.2.99 PhysicalTransferType4Code

Definition: Specifies the asset delivery type when the financial instrument is settled.

Type: CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.

CodeName	Name	Definition
CASH	Cash	Cash transfer.

22.2.2.100 PriceStatus1Code

Definition: Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

22.2.2.101 ProductType5Code

Definition: Specifies the underlying type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
EMAL	EmissionAllowance	Identifies categories of instruments related to Emission Allowance.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
EQUI	Equity	Identifies the nature or type of an equity.
COMM	Commodity	Identifies categories of instruments that are commodities.
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.

22.2.2.102 RateBasis1Code

Definition: Specifies a rate basis.

Type: CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

22.2.2.103 RegulatoryTradingCapacity1Code

Definition: Specifies the regulatory trading capacity.

Type: CodeSet

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

22.2.2.104 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

22.2.2.105 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.

CodeName	Name	Definition
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

22.2.2.106 ReportingWaiverType1Code

Definition: Specifies the type of regulatory reporting pre-trade waiver.

Type: CodeSet

CodeName	Name	Definition
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

22.2.2.107 ReportingWaiverType3Code

Definition: Specifies the type of regulatory reporting pre-trade waiver.

Type: CodeSet

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments.

CodeName	Name	Definition
SDIV	SpecialDividendTransaction	Special dividend transactions.
RPRI	TransactionWithPriceImprovment	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction.
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

22.2.2.108 Side5Code

Definition: Side taken by a party on an order.

Type: CodeSet

CodeName	Name	Definition
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

22.2.2.109 SwapType1Code

Definition: Specifies the type of an interest rate derivative when the contract type is a swap, a swaption, a future on a swap and / or a forward on a swap.

Type: CodeSet

CodeName	Name	Definition
OSSC	OvernightIndexSingleCurrencySwap	Overnight Index Single Currency Swap.
XFSC	FixedToFloatSingleCurrencySwap	Fixed to Float Single Currency Swap.
XFMC	FixedToFloatMultiCurrencySwap	Fixed to Float Multi Currency Swap.
XXSC	FixedToFixedSingleCurrencySwap	Fixed to Fixed Single Currency Swap.
XXMC	FixedToFixedMultiCurrencySwap	Fixed to Fixed Multi Currency Swap.
IFMC	InflationMultiCurrencySwap	Inflation Multi Currency Swap.
FFSC	FloatToFloatSingleCurrencySwap	Float to Float Single Currency Swap.
FFMC	FloatToFloatMultiCurrencySwap	Float to Float Multi Currency Swap.

CodeName	Name	Definition
IFSC	InflationSingleCurrencySwap	Inflation Single Currency Swap.
OSMC	OvernightIndexMultiCurrencySwap	Overnight Index Multi Currency Swap.

22.2.2.110 TradingVenue2Code

Definition: Specifies the type of a trading venue which can submit the report.

Type: CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

22.2.2.111 TransparencyMethodology2Code

Definition: Specifies the methodology used for a transparency operation.

Type: CodeSet

CodeName	Name	Definition
YEAR	Year	Calculation based on yearly cycle.
SINT	SystematicInternaliser	Results of calculations supporting Systematic Internaliser regime.
FFWK	FirstFourWeeks	Calculation based on first Four Weeks of Trading for Equity Instruments.
ESTM	Estimated	Estimation for New Equity Instruments.

22.2.2.112 UnderlyingContractForDifferenceType3Code

Definition: Specifies the type for an underlying contract for difference derivative.

Type: CodeSet

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
COMM	Commodity	Underlying is a commodity.
CURR	Currency	Underlying is a currency.
EMAL	EmissionAllowance	Underlying is an emission allowance.
EQUI	Equity	Underlying is an equity.
FTEQ	FutureOnEquity	Underlying is a future on equity.
OPEQ	OptionOnEquity	Underlying is an option on equity.

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.

22.2.2.113 UnderlyingEquityType3Code

Definition: Specifies the type for a contract for equity derivatives.

Type: CodeSet

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.

22.2.2.114 UnderlyingEquityType4Code

Definition: Specifies the type for a contract for equity derivatives.

Type: CodeSet

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
DIVI	DividendIndex	Underlying is a dividend index.
OTHR	Other	Underlying is of other type.
VOLI	VolatilityIndex	Underlying is a volatility index.

22.2.2.115 UnderlyingEquityType5Code

Definition: Specifies the type for a contract for equity derivatives.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

22.2.2.116 UnderlyingEquityType6Code

Definition: Specifies the type for a contract for equity derivatives.

Type: CodeSet

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.
DIVI	DividendIndex	Underlying is a dividend index.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
OTHR	Other	Underlying is of other type.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
VOLI	VolatilityIndex	Underlying is a volatility index.

22.2.2.117 UnderlyingInterestRateType3Code

Definition: Specifies the type of an underlying contract for interest rate derivatives.

Type: CodeSet

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
BNDF	BondFuture	Underlying is a bond future.
INTR	InterestRate	Underlying is interest rate.
IFUT	InterestRateFutureFRA	Underlying is an interest rate future or a forward rate agreement (FRA).

22.2.2.118 VariationType1Code

Definition: Specifies the type of variation.

Type: CodeSet

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

22.2.3 Date

22.2.3.1 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

22.2.4 DateTime

22.2.4.1 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

22.2.5 IdentifierSet

22.2.5.1 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIdentifier

Format

pattern	[A-Z]{6,6}

22.2.5.2 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}

22.2.5.3 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern	[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

22.2.5.4 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern	[A-Z0-9]{18,18}[0-9]{2,2}

22.2.5.5 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

22.2.6 Indicator

22.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

22.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

22.2.7 Quantity

22.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18

fractionDigits	17

22.2.7.2 DecimalNumberFraction5

Definition: Number of objects represented as a decimal number, eg, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	5

22.2.7.3 Max1Number

Definition: Number (max 9) of objects represented as an integer.

Type: Quantity

Format

totalDigits	1
fractionDigits	0

22.2.7.4 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

22.2.7.5 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

22.2.7.6 Max5Number

Definition: Number (max 99999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	5
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

22.2.7.7 NonNegativeDecimalNumber

Definition: Number of objects represented as a non negative decimal number, for example, 0.75 or 45.6.

Type: Quantity

Format

minInclusive	0
totalDigits	18
fractionDigits	17

22.2.7.8 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

22.2.7.9 RestrictedMonthExact2Number

Definition: Two digit restricted list for use representing calendar months.

Type: Quantity

Format

minInclusive	1
maxInclusive	12
totalDigits	2
fractionDigits	0
pattern	[0-9]{2,2}

22.2.8 Rate

22.2.8.1 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

22.2.9 Text

22.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

22.2.9.2 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

22.2.9.3 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}

22.2.9.4 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

22.2.9.5 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

22.2.9.6 Max25Text

Definition: Specifies a character string with a maximum length of 25 characters.

Type: Text

Format

minLength	1
maxLength	25

22.2.9.7 Max30Text

Definition: Specifies a character string with a maximum length of 30 characters.

Type: Text

Format

maxLength	30

22.2.9.8 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

22.2.9.9 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

22.2.9.10 Max450Text

Definition: Specifies a character string with a maximum length of 450 characters.

Type: Text

Format

minLength	1
maxLength	450

22.2.9.11 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

22.2.9.12 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

22.2.9.13 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70