ISO 20022

Order Book Data Reporting

Message Definition Report - Part 2

Approved by the Securities SEG on 17 August 2023.

This document provides details of the Message Definitions for Order Book Data Reporting.

August 2023

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1 Message Set Overview

Introduction

This message set is developed by the European Securities and Markets Authority (ESMA) in close collaboration with SWIFT and the reporting of data on orders in financial instruments (order book data) under the MiFIR.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.113.001.01 OrderBookReportV01	The OrderBookReport message is sent by a competent authority to another competent authority to share relevant data relating to order data record keeping obligations.

2 auth.113.001.01 OrderBookReportV01

2.1 MessageDefinition Functionality

The OrderBookReport message is sent by a competent authority to another competent authority to share relevant data relating to order data record keeping obligations.

Outline

The OrderBookReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Provides general information on the order book report.

B. OrderReport

Order data record keeping obligations report.

C. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <OrdrBookRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]	±		9
	OrderReport *<OrdrRpt>*	[1..*]			10
{Or	**New** *<New>*	[1..1]			14
	ReportIdentification *<RptId>*	[1..1]	Text		18
	Order *<Ordr>*	[1..*]			18
	OrderIdentificationData *<OrdrIdData>*	[1..1]			21
	OrderBookIdentification *<OrdrBookId>*	[1..1]	Text		22
	SequenceNumber *<SeqNb>*	[1..1]	Quantity		22
	Priority *<Prty>*	[0..1]		C6	23
	TimeStamp *<TmStmp>*	[0..1]	DateTime		23
	Size *<Sz>*	[0..1]	Quantity		23
	TimeStamp *<TmStmp>*	[1..1]	DateTime		23
	TradeVenue *<TradVn>*	[1..1]	IdentifierSet		23
	FinancialInstrument *<FinInstrm>*	[1..1]			23
{Or	**Identification** *<Id>*	[1..1]	IdentifierSet		24
Or}	**StrategyInstruments** *<StrtgyInstrms>*	[2..*]	IdentifierSet		24
	OrderIdentification *<OrdrId>*	[0..1]	Text		24
	DateOfReceipt *<DtOfRct>*	[0..1]	Date		24
	ValidityPeriod *<VldtyPrd>*	[0..1]			24
{Or	**ValidityPeriodCode** *<VldtyPrdCd>*	[1..1]	CodeSet		24
Or}	**Proprietary** *<Prtry>*	[1..1]	±		25
	OrderRestriction *<OrdrRstrctn>*	[0..*]			25
{Or	**OrderRestrictionCode** *<OrdrRstrctnCd>*	[1..1]	CodeSet		26
Or}	**Proprietary** *<Prtry>*	[1..1]	±		26
	ValidityDateTime *<VldtyDtTm>*	[0..1]	DateTime		26
	EventType *<EvtTp>*	[0..1]			26
{Or	**Code** *<Cd>*	[1..1]	CodeSet		27
Or}	**Proprietary** *<Prtry>*	[1..1]	±		28
	AuctionData *<AuctnData>*	[0..1]		C3	28

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingPhase *<TradgPhs>*	[0..1]	Text		29
	IndicativeAuctionPrice *<IndctvAuctnPric>*	[0..1]	±		29
	IndicativeAuctionVolume *<IndctvAuctnVol>*	[0..1]	±		29
	OrderData *<OrdrData>*	[0..1]			29
	SubmittingEntity *<SubmitgNtty>*	[0..1]	IdentifierSet		32
	DirectElectronicAccess *<DrctElctrncAccs>*	[0..1]	Indicator		32
	ClientIdentification *<ClntId>*	[0..1]			32
{Or	**LEI** *<LEI>*	[1..1]	IdentifierSet		32
Or	**Person** *<Prsn>*	[1..1]			32
	Identification *<Id>*	[1..1]	Text		33
	SchemeName *<SchmeNm>*	[0..1]			33
{Or	**Code** *<Cd>*	[1..1]	CodeSet		33
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		33
	Issuer *<Issr>*	[0..1]	Text		33
Or}	**ExceptionIdentification** *<XcptnId>*	[1..1]	CodeSet		33
	InvestmentDecisionPerson *<InvstmtDcsnPrsn>*	[0..1]			34
{Or	**Person** *<Prsn>*	[1..1]			34
	Identification *<Id>*	[1..1]	Text		34
	SchemeName *<SchmeNm>*	[0..1]			35
{Or	**Code** *<Cd>*	[1..1]	CodeSet		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35
	Issuer *<Issr>*	[0..1]	Text		35
Or	**Algorithm** *<Algo>*	[1..1]	Text		35
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		35
	ExecutingPerson *<ExctgPrsn>*	[0..1]			35
{Or	**Person** *<Prsn>*	[1..1]			36
	Identification *<Id>*	[1..1]	Text		36
	SchemeName *<SchmeNm>*	[0..1]			36
{Or	**Code** *<Cd>*	[1..1]	CodeSet		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		37

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Algorithm** *<Algo>*	[1..1]	Text		37
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		37
	NonExecutingBroker *<NonExctgBrkr>*	[0..1]	IdentifierSet		37
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		38
	LiquidityProvisionActivity *<LqdtyPrvsnActvty>*	[0..1]	Indicator		38
	OrderClassification *<OrdrClssfctn>*	[0..1]		C10	38
	OrderType *<OrdrTp>*	[0..1]	Text		38
	OrderTypeClassification *<OrdrTpClssfctn>*	[0..1]	CodeSet		39
	OrderPrices *<OrdrPrics>*	[0..1]		C7	39
	LimitPrice *<LmtPric>*	[0..1]	±		40
	StopPrice *<StopPric>*	[0..1]	±		40
	AdditionalLimitPrice *<AddtlLmtPric>*	[0..1]	±		40
	PeggedPrice *<PggdPric>*	[0..1]	±		41
	CurrencySecondLeg *<CcyScndLeg>*	[0..1]	CodeSet	C2	41
	InstructionData *<InstrData>*	[0..1]		C8	41
	BuySellIndicator *<BuySellInd>*	[0..1]	CodeSet		42
	OrderValidityStatus *<OrdrVldtySts>*	[0..1]	CodeSet		43
	OrderStatus *<OrdrSts>*	[0..*]	CodeSet		43
	InitialQuantity *<InitlQty>*	[0..1]	±		43
	RemainingQuantity *<RmngQty>*	[0..1]	±		44
	DisplayedQuantity *<DispdQty>*	[0..1]	±		44
	MinimumAcceptableQuantity *<MinAccptblQty>*	[0..1]	±		44
	MinimumExecutable *<MinExctbl>*	[0..1]			45
	Size *<Sz>*	[0..1]	±		45
	FirstExecutionOnly *<FrstExctnOnly>*	[0..1]	Indicator		45
	PassiveOnlyIndicator *<PssvOnlyInd>*	[0..1]	Indicator		45
	SelfExecutionPrevention *<SlfExctnPrvntn>*	[0..1]	Indicator		46
	RoutingStrategy *<RtgStrtgy>*	[0..1]	Text		46
	TransactionData *<TxData>*	[0..1]		C9	46
	TransactionPrice *<TxPric>*	[0..1]	±		47
	TradedQuantity *<TraddQty>*	[0..1]	±		47

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PassiveOrAggressiveIndicator <*PssvOrAggrssvInd*>	[0..1]	CodeSet		47
	StrategyLinkedOrderIdentification <*StrtgyLkdOrdrId*>	[0..1]	Text		48
	TransactionIdentification <*TxId*>	[0..1]	Text		48
Or}	**Cancellation** <*Cxl*>	[1..1]			48
	ReportIdentification <*RptId*>	[1..1]	Text		48
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	48

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 AuctionDataPresenceRule

TradingPhase or IndicativeAuctionPrice or IndicativeAuctionVolume must be present.

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 OneElementPresenceRule

TimeStamp must be present or Size must be present.

C7 OneElementPresenceRule

LimitPrice must be present or

StopPrice must be present or

AdditionalLimitPrice must be present or

PeggedPrice must be present or

CurrencySecondLeg must be present.

C8 OneElementPresenceRule

BuySellInidicator must be present or

OrderValidityStatus must be present or

OrderStatus must be present or

InitialQuantity must be present or

RemainingQuantity must be present or

DisplayedQuantity must be present or

MinimumAcceptableQuantity must be present or

MinimumExecutable must be present or

PassiveOnlyIndicator must be present or

SelfExecutionPrevention must be present or

RoutingStrategy must be present.

C9 OneElementPresenceRule

TransactionPrice must be present or

TradedQuantity must be present or

PassiveOrAggressiveIndicator must be present or

StrategyLinkedOrderIdentification must be present or

TransactionIdentification must be present.

C10 OrderClassificationPresenceRule

OrderType or OrderTypeClassification must be present.

C11 SupplementaryDataRule

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

C12 ValidMICRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Provides general information on the order book report.

ReportHeader <RptHdr> contains the following elements (see "SecuritiesMarketReportHeader3" on page 62 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingEntity *<RptgNtty>*	[1..1]	±	C12	62
	ReportingPeriod *<RptgPrd>*	[1..1]	±		63
	ISIN *<ISIN>*	[0..*]	IdentifierSet		63
	SubmissionDateTime *<SubmissnDtTm>*	[0..1]	DateTime		63
	MessagePagination *<MsgPgntn>*	[0..1]	±		63
	NumberRecords *<NbRcrds>*	[0..1]	Quantity		63

2.4.2 OrderReport <OrdrRpt>

Presence: [1..*]

Definition: Order data record keeping obligations report.

OrderReport <OrdrRpt> contains one of the following **OrderReport2Choice** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			14
	ReportIdentification *<RptId>*	[1..1]	Text		18
	Order *<Ordr>*	[1..*]			18
	OrderIdentificationData *<OrdrIdData>*	[1..1]			21
	OrderBookIdentification *<OrdrBookId>*	[1..1]	Text		22
	SequenceNumber *<SeqNb>*	[1..1]	Quantity		22
	Priority *<Prty>*	[0..1]		C6	23
	TimeStamp *<TmStmp>*	[0..1]	DateTime		23
	Size *<Sz>*	[0..1]	Quantity		23
	TimeStamp *<TmStmp>*	[1..1]	DateTime		23
	TradeVenue *<TradVn>*	[1..1]	IdentifierSet		23
	FinancialInstrument *<FinInstrm>*	[1..1]			23
{Or	**Identification** *<Id>*	[1..1]	IdentifierSet		24
Or}	**StrategyInstruments** *<StrtgyInstrms>*	[2..*]	IdentifierSet		24
	OrderIdentification *<OrdrId>*	[0..1]	Text		24
	DateOfReceipt *<DtOfRct>*	[0..1]	Date		24
	ValidityPeriod *<VldtyPrd>*	[0..1]			24
{Or	**ValidityPeriodCode** *<VldtyPrdCd>*	[1..1]	CodeSet		24
Or}	**Proprietary** *<Prtry>*	[1..1]	±		25
	OrderRestriction *<OrdrRstrctn>*	[0..*]			25
{Or	**OrderRestrictionCode** *<OrdrRstrctnCd>*	[1..1]	CodeSet		26
Or}	**Proprietary** *<Prtry>*	[1..1]	±		26
	ValidityDateTime *<VldtyDtTm>*	[0..1]	DateTime		26
	EventType *<EvtTp>*	[0..1]			26
{Or	**Code** *<Cd>*	[1..1]	CodeSet		27
Or}	**Proprietary** *<Prtry>*	[1..1]	±		28
	AuctionData *<AuctnData>*	[0..1]		C3	28
	TradingPhase *<TradgPhs>*	[0..1]	Text		29
	IndicativeAuctionPrice *<IndctvAuctnPric>*	[0..1]	±		29
	IndicativeAuctionVolume *<IndctvAuctnVol>*	[0..1]	±		29
	OrderData *<OrdrData>*	[0..1]			29

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingEntity *<SubmitgNtty>*	[0..1]	IdentifierSet		32
	DirectElectronicAccess *<DrctElctrncAccs>*	[0..1]	Indicator		32
	ClientIdentification *<ClntId>*	[0..1]			32
{Or	**LEI** *<LEI>*	[1..1]	IdentifierSet		32
Or	**Person** *<Prsn>*	[1..1]			32
	Identification *<Id>*	[1..1]	Text		33
	SchemeName *<SchmeNm>*	[0..1]			33
{Or	**Code** *<Cd>*	[1..1]	CodeSet		33
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		33
	Issuer *<Issr>*	[0..1]	Text		33
Or}	**ExceptionIdentification** *<XcptnId>*	[1..1]	CodeSet		33
	InvestmentDecisionPerson *<InvstmtDcsnPrsn>*	[0..1]			34
{Or	**Person** *<Prsn>*	[1..1]			34
	Identification *<Id>*	[1..1]	Text		34
	SchemeName *<SchmeNm>*	[0..1]			35
{Or	**Code** *<Cd>*	[1..1]	CodeSet		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35
	Issuer *<Issr>*	[0..1]	Text		35
Or	**Algorithm** *<Algo>*	[1..1]	Text		35
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		35
	ExecutingPerson *<ExctgPrsn>*	[0..1]			35
{Or	**Person** *<Prsn>*	[1..1]			36
	Identification *<Id>*	[1..1]	Text		36
	SchemeName *<SchmeNm>*	[0..1]			36
{Or	**Code** *<Cd>*	[1..1]	CodeSet		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		37
Or	**Algorithm** *<Algo>*	[1..1]	Text		37
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		37
	NonExecutingBroker *<NonExctgBrkr>*	[0..1]	IdentifierSet		37
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		38

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LiquidityProvisionActivity *<LqdtyPrvsnActvty>*	[0..1]	Indicator		38
	OrderClassification *<OrdrClssfctn>*	[0..1]		C10	38
	OrderType *<OrdrTp>*	[0..1]	Text		38
	OrderTypeClassification *<OrdrTpClssfctn>*	[0..1]	CodeSet		39
	OrderPrices *<OrdrPrics>*	[0..1]		C7	39
	LimitPrice *<LmtPric>*	[0..1]	±		40
	StopPrice *<StopPric>*	[0..1]	±		40
	AdditionalLimitPrice *<AddtlLmtPric>*	[0..1]	±		40
	PeggedPrice *<PggdPric>*	[0..1]	±		41
	CurrencySecondLeg *<CcyScndLeg>*	[0..1]	CodeSet	C2	41
	InstructionData *<InstrData>*	[0..1]		C8	41
	BuySellIndicator *<BuySellInd>*	[0..1]	CodeSet		42
	OrderValidityStatus *<OrdrVldtySts>*	[0..1]	CodeSet		43
	OrderStatus *<OrdrSts>*	[0..*]	CodeSet		43
	InitialQuantity *<InitlQty>*	[0..1]	±		43
	RemainingQuantity *<RmngQty>*	[0..1]	±		44
	DisplayedQuantity *<DispdQty>*	[0..1]	±		44
	MinimumAcceptableQuantity *<MinAccptblQty>*	[0..1]	±		44
	MinimumExecutable *<MinExctbl>*	[0..1]			45
	Size *<Sz>*	[0..1]	±		45
	FirstExecutionOnly *<FrstExctnOnly>*	[0..1]	Indicator		45
	PassiveOnlyIndicator *<PssvOnlyInd>*	[0..1]	Indicator		45
	SelfExecutionPrevention *<SlfExctnPrvntn>*	[0..1]	Indicator		46
	RoutingStrategy *<RtgStrtgy>*	[0..1]	Text		46
	TransactionData *<TxData>*	[0..1]		C9	46
	TransactionPrice *<TxPric>*	[0..1]	±		47
	TradedQuantity *<TraddQty>*	[0..1]	±		47
	PassiveOrAggressiveIndicator *<PssvOrAggrssvInd>*	[0..1]	CodeSet		47
	StrategyLinkedOrderIdentification *<StrtgyLkdOrdrId>*	[0..1]	Text		48
	TransactionIdentification *<TxId>*	[0..1]	Text		48
Or}	**Cancellation** *<Cxl>*	[1..1]			48

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportIdentification *<RptId>*	[1..1]	Text		48

2.4.2.1 New <New>

Presence: [1..1]

Definition: Order related data report.

New <New> contains the following **NewOrderReport2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportIdentification *<RptId>*	[1..1]	Text		18
	Order *<Ordr>*	[1..*]			18
	OrderIdentificationData *<OrdrIdData>*	[1..1]			21
	OrderBookIdentification *<OrdrBookId>*	[1..1]	Text		22
	SequenceNumber *<SeqNb>*	[1..1]	Quantity		22
	Priority *<Prty>*	[0..1]		C6	23
	TimeStamp *<TmStmp>*	[0..1]	DateTime		23
	Size *<Sz>*	[0..1]	Quantity		23
	TimeStamp *<TmStmp>*	[1..1]	DateTime		23
	TradeVenue *<TradVn>*	[1..1]	IdentifierSet		23
	FinancialInstrument *<FinInstrm>*	[1..1]			23
{Or	**Identification** *<Id>*	[1..1]	IdentifierSet		24
Or}	**StrategyInstruments** *<StrtgyInstrms>*	[2..*]	IdentifierSet		24
	OrderIdentification *<OrdrId>*	[0..1]	Text		24
	DateOfReceipt *<DtOfRct>*	[0..1]	Date		24
	ValidityPeriod *<VldtyPrd>*	[0..1]			24
{Or	**ValidityPeriodCode** *<VldtyPrdCd>*	[1..1]	CodeSet		24
Or}	**Proprietary** *<Prtry>*	[1..1]	±		25
	OrderRestriction *<OrdrRstrctn>*	[0..*]			25
{Or	**OrderRestrictionCode** *<OrdrRstrctnCd>*	[1..1]	CodeSet		26
Or}	**Proprietary** *<Prtry>*	[1..1]	±		26
	ValidityDateTime *<VldtyDtTm>*	[0..1]	DateTime		26
	EventType *<EvtTp>*	[0..1]			26
{Or	**Code** *<Cd>*	[1..1]	CodeSet		27
Or}	**Proprietary** *<Prtry>*	[1..1]	±		28
	AuctionData *<AuctnData>*	[0..1]		C3	28
	TradingPhase *<TradgPhs>*	[0..1]	Text		29
	IndicativeAuctionPrice *<IndctvAuctnPric>*	[0..1]	±		29
	IndicativeAuctionVolume *<IndctvAuctnVol>*	[0..1]	±		29
	OrderData *<OrdrData>*	[0..1]			29
	SubmittingEntity *<SubmitgNtty>*	[0..1]	IdentifierSet		32

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectElectronicAccess *<DrctElctrncAccs>*	[0..1]	Indicator		32
	ClientIdentification *<ClntId>*	[0..1]			32
{Or	**LEI** *<LEI>*	[1..1]	IdentifierSet		32
Or	**Person** *<Prsn>*	[1..1]			32
	Identification *<Id>*	[1..1]	Text		33
	SchemeName *<SchmeNm>*	[0..1]			33
{Or	**Code** *<Cd>*	[1..1]	CodeSet		33
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		33
	Issuer *<Issr>*	[0..1]	Text		33
Or}	**ExceptionIdentification** *<XcptnId>*	[1..1]	CodeSet		33
	InvestmentDecisionPerson *<InvstmtDcsnPrsn>*	[0..1]			34
{Or	**Person** *<Prsn>*	[1..1]			34
	Identification *<Id>*	[1..1]	Text		34
	SchemeName *<SchmeNm>*	[0..1]			35
{Or	**Code** *<Cd>*	[1..1]	CodeSet		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35
	Issuer *<Issr>*	[0..1]	Text		35
Or	**Algorithm** *<Algo>*	[1..1]	Text		35
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		35
	ExecutingPerson *<ExctgPrsn>*	[0..1]			35
{Or	**Person** *<Prsn>*	[1..1]			36
	Identification *<Id>*	[1..1]	Text		36
	SchemeName *<SchmeNm>*	[0..1]			36
{Or	**Code** *<Cd>*	[1..1]	CodeSet		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		37
Or	**Algorithm** *<Algo>*	[1..1]	Text		37
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		37
	NonExecutingBroker *<NonExctgBrkr>*	[0..1]	IdentifierSet		37
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		38
	LiquidityProvisionActivity *<LqdtyPrvsnActvty>*	[0..1]	Indicator		38

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OrderClassification *<OrdrClssfctn>*	[0..1]		C10	38
	OrderType *<OrdrTp>*	[0..1]	Text		38
	OrderTypeClassification *<OrdrTpClssfctn>*	[0..1]	CodeSet		39
	OrderPrices *<OrdrPrics>*	[0..1]		C7	39
	LimitPrice *<LmtPric>*	[0..1]	±		40
	StopPrice *<StopPric>*	[0..1]	±		40
	AdditionalLimitPrice *<AddtlLmtPric>*	[0..1]	±		40
	PeggedPrice *<PggdPric>*	[0..1]	±		41
	CurrencySecondLeg *<CcyScndLeg>*	[0..1]	CodeSet	C2	41
	InstructionData *<InstrData>*	[0..1]		C8	41
	BuySellIndicator *<BuySellInd>*	[0..1]	CodeSet		42
	OrderValidityStatus *<OrdrVldtySts>*	[0..1]	CodeSet		43
	OrderStatus *<OrdrSts>*	[0..*]	CodeSet		43
	InitialQuantity *<InitlQty>*	[0..1]	±		43
	RemainingQuantity *<RmngQty>*	[0..1]	±		44
	DisplayedQuantity *<DispdQty>*	[0..1]	±		44
	MinimumAcceptableQuantity *<MinAccptblQty>*	[0..1]	±		44
	MinimumExecutable *<MinExctbl>*	[0..1]			45
	Size *<Sz>*	[0..1]	±		45
	FirstExecutionOnly *<FrstExctnOnly>*	[0..1]	Indicator		45
	PassiveOnlyIndicator *<PssvOnlyInd>*	[0..1]	Indicator		45
	SelfExecutionPrevention *<SlfExctnPrvntn>*	[0..1]	Indicator		46
	RoutingStrategy *<RtgStrtgy>*	[0..1]	Text		46
	TransactionData *<TxData>*	[0..1]		C9	46
	TransactionPrice *<TxPric>*	[0..1]	±		47
	TradedQuantity *<TraddQty>*	[0..1]	±		47
	PassiveOrAggressiveIndicator *<PssvOrAggrssvInd>*	[0..1]	CodeSet		47
	StrategyLinkedOrderIdentification *<StrtgyLkdOrdrId>*	[0..1]	Text		48
	TransactionIdentification *<TxId>*	[0..1]	Text		48

2.4.2.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique and unambiguous technical identification of the order report.

Usage: Used for reconciliation purpose in case of cancellation.

Datatype: "Max140Text" on page 74

2.4.2.1.2 Order <Ordr>

Presence: [1..*]

Definition: Order related data.

Order <Ordr> contains the following **OrderData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OrderIdentificationData *<OrdrIdData>*	[1..1]			21
	OrderBookIdentification *<OrdrBookId>*	[1..1]	Text		22
	SequenceNumber *<SeqNb>*	[1..1]	Quantity		22
	Priority *<Prty>*	[0..1]		C6	23
	TimeStamp *<TmStmp>*	[0..1]	DateTime		23
	Size *<Sz>*	[0..1]	Quantity		23
	TimeStamp *<TmStmp>*	[1..1]	DateTime		23
	TradeVenue *<TradVn>*	[1..1]	IdentifierSet		23
	FinancialInstrument *<FinInstrm>*	[1..1]			23
{Or	**Identification** *<Id>*	[1..1]	IdentifierSet		24
Or}	**StrategyInstruments** *<StrtgyInstrms>*	[2..*]	IdentifierSet		24
	OrderIdentification *<OrdrId>*	[0..1]	Text		24
	DateOfReceipt *<DtOfRct>*	[0..1]	Date		24
	ValidityPeriod *<VldtyPrd>*	[0..1]			24
{Or	**ValidityPeriodCode** *<VldtyPrdCd>*	[1..1]	CodeSet		24
Or}	**Proprietary** *<Prtry>*	[1..1]	±		25
	OrderRestriction *<OrdrRstrctn>*	[0..*]			25
{Or	**OrderRestrictionCode** *<OrdrRstrctnCd>*	[1..1]	CodeSet		26
Or}	**Proprietary** *<Prtry>*	[1..1]	±		26
	ValidityDateTime *<VldtyDtTm>*	[0..1]	DateTime		26
	EventType *<EvtTp>*	[0..1]			26
{Or	**Code** *<Cd>*	[1..1]	CodeSet		27
Or}	**Proprietary** *<Prtry>*	[1..1]	±		28
	AuctionData *<AuctnData>*	[0..1]		C3	28
	TradingPhase *<TradgPhs>*	[0..1]	Text		29
	IndicativeAuctionPrice *<IndctvAuctnPric>*	[0..1]	±		29
	IndicativeAuctionVolume *<IndctvAuctnVol>*	[0..1]	±		29
	OrderData *<OrdrData>*	[0..1]			29
	SubmittingEntity *<SubmitgNtty>*	[0..1]	IdentifierSet		32
	DirectElectronicAccess *<DrctElctrncAccs>*	[0..1]	Indicator		32
	ClientIdentification *<ClntId>*	[0..1]			32

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**LEI** *<LEI>*	[1..1]	IdentifierSet		32
Or	**Person** *<Prsn>*	[1..1]			32
	Identification *<Id>*	[1..1]	Text		33
	SchemeName *<SchmeNm>*	[0..1]			33
{Or	**Code** *<Cd>*	[1..1]	CodeSet		33
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		33
	Issuer *<Issr>*	[0..1]	Text		33
Or}	**ExceptionIdentification** *<XcptnId>*	[1..1]	CodeSet		33
	InvestmentDecisionPerson *<InvstmtDcsnPrsn>*	[0..1]			34
{Or	**Person** *<Prsn>*	[1..1]			34
	Identification *<Id>*	[1..1]	Text		34
	SchemeName *<SchmeNm>*	[0..1]			35
{Or	**Code** *<Cd>*	[1..1]	CodeSet		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35
	Issuer *<Issr>*	[0..1]	Text		35
Or	**Algorithm** *<Algo>*	[1..1]	Text		35
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		35
	ExecutingPerson *<ExctgPrsn>*	[0..1]			35
{Or	**Person** *<Prsn>*	[1..1]			36
	Identification *<Id>*	[1..1]	Text		36
	SchemeName *<SchmeNm>*	[0..1]			36
{Or	**Code** *<Cd>*	[1..1]	CodeSet		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		37
Or	**Algorithm** *<Algo>*	[1..1]	Text		37
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		37
	NonExecutingBroker *<NonExctgBrkr>*	[0..1]	IdentifierSet		37
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		38
	LiquidityProvisionActivity *<LqdtyPrvsnActvty>*	[0..1]	Indicator		38
	OrderClassification *<OrdrClssfctn>*	[0..1]		C10	38
	OrderType *<OrdrTp>*	[0..1]	Text		38

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OrderTypeClassification *<OrdrTpClssfctn>*	[0..1]	CodeSet		39
	OrderPrices *<OrdrPrics>*	[0..1]		C7	39
	LimitPrice *<LmtPric>*	[0..1]	±		40
	StopPrice *<StopPric>*	[0..1]	±		40
	AdditionalLimitPrice *<AddtlLmtPric>*	[0..1]	±		40
	PeggedPrice *<PggdPric>*	[0..1]	±		41
	CurrencySecondLeg *<CcyScndLeg>*	[0..1]	CodeSet	C2	41
	InstructionData *<InstrData>*	[0..1]		C8	41
	BuySellIndicator *<BuySellInd>*	[0..1]	CodeSet		42
	OrderValidityStatus *<OrdrVldtySts>*	[0..1]	CodeSet		43
	OrderStatus *<OrdrSts>*	[0..*]	CodeSet		43
	InitialQuantity *<InitlQty>*	[0..1]	±		43
	RemainingQuantity *<RmngQty>*	[0..1]	±		44
	DisplayedQuantity *<DispdQty>*	[0..1]	±		44
	MinimumAcceptableQuantity *<MinAccptblQty>*	[0..1]	±		44
	MinimumExecutable *<MinExctbl>*	[0..1]			45
	Size *<Sz>*	[0..1]	±		45
	FirstExecutionOnly *<FrstExctnOnly>*	[0..1]	Indicator		45
	PassiveOnlyIndicator *<PssvOnlyInd>*	[0..1]	Indicator		45
	SelfExecutionPrevention *<SlfExctnPrvntn>*	[0..1]	Indicator		46
	RoutingStrategy *<RtgStrtgy>*	[0..1]	Text		46
	TransactionData *<TxData>*	[0..1]		C9	46
	TransactionPrice *<TxPric>*	[0..1]	±		47
	TradedQuantity *<TraddQty>*	[0..1]	±		47
	PassiveOrAggressiveIndicator *<PssvOrAggrssvInd>*	[0..1]	CodeSet		47
	StrategyLinkedOrderIdentification *<StrtgyLkdOrdrId>*	[0..1]	Text		48
	TransactionIdentification *<TxId>*	[0..1]	Text		48

2.4.2.1.2.1 OrderIdentificationData <OrdrIdData>

Presence: [1..1]

Definition: Data related to the identification of an order.

OrderIdentificationData <OrdrIdData> contains the following **OrderIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OrderBookIdentification <*OrdrBookId*>	[1..1]	Text		22
	SequenceNumber <*SeqNb*>	[1..1]	Quantity		22
	Priority <*Prty*>	[0..1]		C6	23
	TimeStamp <*TmStmp*>	[0..1]	DateTime		23
	Size <*Sz*>	[0..1]	Quantity		23
	TimeStamp <*TmStmp*>	[1..1]	DateTime		23
	TradeVenue <*TradVn*>	[1..1]	IdentifierSet		23
	FinancialInstrument <*FinInstrm*>	[1..1]			23
{Or	**Identification** <*Id*>	[1..1]	IdentifierSet		24
Or}	**StrategyInstruments** <*StrtgyInstrms*>	[2..*]	IdentifierSet		24
	OrderIdentification <*OrdrId*>	[0..1]	Text		24
	DateOfReceipt <*DtOfRct*>	[0..1]	Date		24
	ValidityPeriod <*VldtyPrd*>	[0..1]			24
{Or	**ValidityPeriodCode** <*VldtyPrdCd*>	[1..1]	CodeSet		24
Or}	**Proprietary** <*Prtry*>	[1..1]	±		25
	OrderRestriction <*OrdrRstrctn*>	[0..*]			25
{Or	**OrderRestrictionCode** <*OrdrRstrctnCd*>	[1..1]	CodeSet		26
Or}	**Proprietary** <*Prtry*>	[1..1]	±		26
	ValidityDateTime <*VldtyDtTm*>	[0..1]	DateTime		26
	EventType <*EvtTp*>	[0..1]			26
{Or	**Code** <*Cd*>	[1..1]	CodeSet		27
Or}	**Proprietary** <*Prtry*>	[1..1]	±		28

2.4.2.1.2.1.1 OrderBookIdentification <OrdrBookId>

Presence: [1..1]

Definition: Alphanumerical code established by the trading venue for each and every order book.

Datatype: "Max35Text" on page 74

2.4.2.1.2.1.2 SequenceNumber <SeqNb>

Presence: [1..1]

Definition: Unique number assigned in ascending order to each event.

Datatype: "PositiveNumber" on page 73

2.4.2.1.2.1.3 Priority <Prty>

Presence: [0..1]

Definition: Priority assigned to an order.

Impacted by: C6 "OneElementPresenceRule"

Priority <Prty> contains the following **OrderPriority1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TimeStamp <*TmStmp*>	[0..1]	DateTime		23
	Size <*Sz*>	[0..1]	Quantity		23

Constraints

- **OneElementPresenceRule**

  TimeStamp must be present or Size must be present.

```
Following Must be True
    /TimeStamp Must be present
 Or    /Size Must be present
```

2.4.2.1.2.1.3.1 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Timestamp that defines the time when the priority of an order changes.

Datatype: "ISODateTime" on page 71

2.4.2.1.2.1.3.2 Size <Sz>

Presence: [0..1]

Definition: Positive number corresponding to the quantity of the order, when size-time priority system is used.

Datatype: "PositiveNumber" on page 73

2.4.2.1.2.1.4 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time of each event/auction.

Datatype: "ISODateTime" on page 71

2.4.2.1.2.1.5 TradeVenue <TradVn>

Presence: [1..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 72

2.4.2.1.2.1.6 FinancialInstrument <FinInstrm>

Presence: [1..1]

Definition: Identification of the financial instrument(s) to which the order refers to.

FinancialInstrument <FinInstrm> contains one of the following **FinancialInstrument99Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Identification** *<Id>*	[1..1]	IdentifierSet		24
Or}	**StrategyInstruments** *<StrtgyInstrms>*	[2..*]	IdentifierSet		24

2.4.2.1.2.1.6.1 Identification <Id>

Presence: [1..1]

Definition: Specifies the ISIN code of the financial instrument.

Datatype: "ISINOct2015Identifier" on page 72

2.4.2.1.2.1.6.2 StrategyInstruments <StrtgyInstrms>

Presence: [2..*]

Definition: Specifies the ISIN codes of the financial instruments that are part of a strategy.

Datatype: "ISINOct2015Identifier" on page 72

2.4.2.1.2.1.7 OrderIdentification <OrdrId>

Presence: [0..1]

Definition: Alphanumerical code assigned by the operator of the trading venue to the individual order.

Datatype: "Max50Text" on page 75

2.4.2.1.2.1.8 DateOfReceipt <DtOfRct>

Presence: [0..1]

Definition: Date of receipt of the original order.

Datatype: "ISODate" on page 71

2.4.2.1.2.1.9 ValidityPeriod <VldtyPrd>

Presence: [0..1]

Definition: Defines the conditions under which an order becomes active or is removed from an orderbook.

ValidityPeriod <VldtyPrd> contains one of the following **ValidityPeriod1Choice** elements

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

2.4.2.1.2.1.9.1 ValidityPeriodCode <VldtyPrdCd>

Presence: [1..1]

Definition: Code defining the conditions under which an order becomes active or is removed from an orderbook.

Datatype: "ValidityPeriodType1Code" on page 70

CodeName	Name	Definition
FOKV	FillOrKill	Orde executed upon its entering into the order book provided that it can be fully filled (e.g. in the event the order can only be partially executed, then it is automatically rejected and cannot therefore be executed).
GADV	GoodAfterDate	Order being active only from the beginning of a pre-determined date.
GASV	GoodAfterSpecifiedDateTime	Order being active only from a pre-determined time on a pre-determined date.
GATV	GoodAfterTime	Order being active only after a pre-determined time within the current trading session.
DAVY	GoodForDay	Order expiring at the end of the trading day on which it was entered in the order book.
GTCV	GoodTillCancelled	Order remaining active in the order book and be executable until it is actually cancelled
GTDV	GoodTillDate	Order expiring at the end of a specified date.
GTSV	GoodTillSpecifiedDateTime	Order expiring at a specified date and time.
GTTV	GoodTillTime	Order expiring at the latest at a pre-determined time within the current trading session.
IOCV	ImmediateOrCancel	Order executed upon its entering into the order book (for the quantity that can be executed) and which does not remain in the order book for the remaining quantity (if any) that has not been executed.

2.4.2.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines additional indications that are unique for specific business models, trading platforms or systems, thus cannot be described by the existing codeset.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 55 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		55
	Issuer *<Issr>*	[1..1]	Text		55
	SchemeName *<SchmeNm>*	[0..1]	Text		55

2.4.2.1.2.1.10 OrderRestriction <OrdrRstrctn>

Presence: [0..*]

Definition: Indicates information about order restriction, such as the trading phase when the order becomes active.

OrderRestriction <OrdrRstrctn> contains one of the following **OrderRestriction1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**OrderRestrictionCode** *<OrdrRstrctnCd>*	[1..1]	CodeSet		26
Or}	**Proprietary** *<Prtry>*	[1..1]	±		26

2.4.2.1.2.1.10.1 OrderRestrictionCode <OrdrRstrctnCd>

Presence: [1..1]

Definition: Code indicating the order restriction.

Datatype: "OrderRestrictionType1Code" on page 67

CodeName	Name	Definition
SESR	GoodForClosingPriceCrossingSession	Order qualifying for the closing price crossing session.
VFAR	ValidForAuction	Order being only active and can only be executed at auction phases (which can be pre-defined by the member or, participant of the trading venue who submitted the order, e.g. opening and/ closing auctions and/or intraday auction).
VFCR	ValidForContinuousTradingOnly	Order being only active during continuous trading.

2.4.2.1.2.1.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Additional indications that are unique for specific business models, trading platforms or systems, thus cannot be described by the existing codeset.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 55 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		55
	Issuer *<Issr>*	[1..1]	Text		55
	SchemeName *<SchmeNm>*	[0..1]	Text		55

2.4.2.1.2.1.11 ValidityDateTime <VldtyDtTm>

Presence: [0..1]

Definition: Timestamp reflecting the time on which the order becomes active or it is ultimately removed from the order book.

Datatype: "ISODateTime" on page 71

2.4.2.1.2.1.12 EventType <EvtTp>

Presence: [0..1]

Definition: Events affecting the orders in financial instruments.

EventType <EvtTp> contains one of the following **OrderEventType1Choice** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		27
Or}	**Proprietary** *<Prtry>*	[1..1]	±		28

2.4.2.1.2.1.12.1 Code <Cd>

Presence: [1..1]

Definition: Codes of events affecting the orders in financial instruments.

Datatype: "OrderEventType1Code" on page 66

CodeName	Name	Definition
CAME	CancelledAtTheInitiativeOfTheMemberOrParticipantOfTheTradingVenue	Member, participant or client decides upon its own initiative to cancel the order it has previously entered.
CAMO	CancelledByMarketOperations	Includes a protection mechanism provided for investment firms carrying out a market-making activity.
CHME	ChangeOfStatusAtTheInitiativeOfTheMemberOrParticipantOfTheTradingVenue	Includes activation and deactivation.
CHMO	ChangeOfStatusDuetoMarketOperations	Change of status due to market operations.
EXPI	ExpiredOrder	Where the order is removed from the order book upon the end of its validity period.
FILL	Filled	Where there is no more quantity to be executed.
NEWO	NewOrder	Receipt of a new order by the operator of the trading venue.
PARF	PartiallyFilled	Where the order is not fully executed so that there remains a quantity to be executed.
REMA	ReplacedByMarketOperationsAutomatic	Where any characteristic of an order is changed by the trading venue operator's IT systems. This includes where a peg order's or a trailing stop order's current characteristics are changed to reflect how the order is located within the order book.
REMO	RejectedOrder	Order received but rejected by the operator of the trading venue.
REMH	ReplacedByMarketOperationsHumanIntervention	Where any characteristic of an order is changed by a trading venue operator's staff. This includes the situation where a member, participant of the trading venue has IT issues and needs its orders to be cancelled urgently.

CodeName	Name	Definition
REME	ReplacedByTheMemberOrParticipantOfTheTradingVenue	Where a member, participant or client of the trading venue decides upon its own initiative to change any characteristic of the order it has previously entered into the order book.
TRIG	Triggered	Order which becomes executable or, as the case may be, non-executable upon the realisation of a pre-determined condition.
RFQS	QuoteRequest	Request for quote by one or more members or participants.
RFQR	QuoteResponse	Response to a request for quote submitted by one or more members or participants.

2.4.2.1.2.1.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Event type description, not covered by the existing codeset.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 55 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		55
	Issuer <*Issr*>	[1..1]	Text		55
	SchemeName <*SchmeNm*>	[0..1]	Text		55

2.4.2.1.2.2 AuctionData <AuctnData>

Presence: [0..1]

Definition: Trading phase and indicative auction price and volume.

Impacted by: C3 "AuctionDataPresenceRule"

AuctionData <AuctnData> contains the following **AuctionData2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradingPhase <*TradgPhs*>	[0..1]	Text		29
	IndicativeAuctionPrice <*IndctvAuctnPric*>	[0..1]	±		29
	IndicativeAuctionVolume <*IndctvAuctnVol*>	[0..1]	±		29

Constraints

- **AuctionDataPresenceRule**

  TradingPhase or IndicativeAuctionPrice or IndicativeAuctionVolume must be present.

2.4.2.1.2.2.1 TradingPhase <TradgPhs>

Presence: [0..1]

Definition: Trading phase during which an order is present in the order book including trading halts, circuit breakers and suspensions.

Datatype: "Max50Text" on page 75

2.4.2.1.2.2.2 IndicativeAuctionPrice <IndctvAuctnPric>

Presence: [0..1]

Definition: Price at which each auction is due to uncross in respect to the financial instrument for which one or more orders have been placed.

IndicativeAuctionPrice <IndctvAuctnPric> contains one of the following elements (see "SecuritiesTransactionPrice21Choice" on page 59 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		59
Or	Percentage <*Pctg*>	[1..1]	Rate		59
Or	Yield <*Yld*>	[1..1]	Rate		60
Or	BasisPoints <*BsisPts*>	[1..1]	Quantity		60
Or}	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	60

2.4.2.1.2.2.3 IndicativeAuctionVolume <IndctvAuctnVol>

Presence: [0..1]

Definition: Number of units of the financial instrument, that can be executed at the indicative auction price, if the auction ended at that precise moment of time.

IndicativeAuctionVolume <IndctvAuctnVol> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3 OrderData <OrdrData>

Presence: [0..1]

Definition: Details of an order in financial instruments.

OrderData <OrdrData> contains the following **OrderData4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubmittingEntity <*SubmitgNtty*>	[0..1]	IdentifierSet		32
	DirectElectronicAccess <*DrctElctrncAccs*>	[0..1]	Indicator		32
	ClientIdentification <*ClntId*>	[0..1]			32
{Or	**LEI** <*LEI*>	[1..1]	IdentifierSet		32
Or	**Person** <*Prsn*>	[1..1]			32
	Identification <*Id*>	[1..1]	Text		33
	SchemeName <*SchmeNm*>	[0..1]			33
{Or	**Code** <*Cd*>	[1..1]	CodeSet		33
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		33
	Issuer <*Issr*>	[0..1]	Text		33
Or}	**ExceptionIdentification** <*XcptnId*>	[1..1]	CodeSet		33
	InvestmentDecisionPerson <*InvstmtDcsnPrsn*>	[0..1]			34
{Or	**Person** <*Prsn*>	[1..1]			34
	Identification <*Id*>	[1..1]	Text		34
	SchemeName <*SchmeNm*>	[0..1]			35
{Or	**Code** <*Cd*>	[1..1]	CodeSet		35
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		35
	Issuer <*Issr*>	[0..1]	Text		35
Or	**Algorithm** <*Algo*>	[1..1]	Text		35
Or}	**Client** <*Clnt*>	[1..1]	CodeSet		35
	ExecutingPerson <*ExctgPrsn*>	[0..1]			35
{Or	**Person** <*Prsn*>	[1..1]			36
	Identification <*Id*>	[1..1]	Text		36
	SchemeName <*SchmeNm*>	[0..1]			36
{Or	**Code** <*Cd*>	[1..1]	CodeSet		37
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		37
	Issuer <*Issr*>	[0..1]	Text		37
Or	**Algorithm** <*Algo*>	[1..1]	Text		37
Or}	**Client** <*Clnt*>	[1..1]	CodeSet		37
	NonExecutingBroker <*NonExctgBrkr*>	[0..1]	IdentifierSet		37
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		38

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LiquidityProvisionActivity *<LqdtyPrvsnActvty>*	[0..1]	Indicator		38
	OrderClassification *<OrdrClssfctn>*	[0..1]		C10	38
	OrderType *<OrdrTp>*	[0..1]	Text		38
	OrderTypeClassification *<OrdrTpClssfctn>*	[0..1]	CodeSet		39
	OrderPrices *<OrdrPrics>*	[0..1]		C7	39
	LimitPrice *<LmtPric>*	[0..1]	±		40
	StopPrice *<StopPric>*	[0..1]	±		40
	AdditionalLimitPrice *<AddtlLmtPric>*	[0..1]	±		40
	PeggedPrice *<PggdPric>*	[0..1]	±		41
	CurrencySecondLeg *<CcyScndLeg>*	[0..1]	CodeSet	C2	41
	InstructionData *<InstrData>*	[0..1]		C8	41
	BuySellIndicator *<BuySellInd>*	[0..1]	CodeSet		42
	OrderValidityStatus *<OrdrVldtySts>*	[0..1]	CodeSet		43
	OrderStatus *<OrdrSts>*	[0..*]	CodeSet		43
	InitialQuantity *<InitlQty>*	[0..1]	±		43
	RemainingQuantity *<RmngQty>*	[0..1]	±		44
	DisplayedQuantity *<DispdQty>*	[0..1]	±		44
	MinimumAcceptableQuantity *<MinAccptblQty>*	[0..1]	±		44
	MinimumExecutable *<MinExctbl>*	[0..1]			45
	Size *<Sz>*	[0..1]	±		45
	FirstExecutionOnly *<FrstExctnOnly>*	[0..1]	Indicator		45
	PassiveOnlyIndicator *<PssvOnlyInd>*	[0..1]	Indicator		45
	SelfExecutionPrevention *<SlfExctnPrvntn>*	[0..1]	Indicator		46
	RoutingStrategy *<RtgStrtgy>*	[0..1]	Text		46
	TransactionData *<TxData>*	[0..1]		C9	46
	TransactionPrice *<TxPric>*	[0..1]	±		47
	TradedQuantity *<TraddQty>*	[0..1]	±		47
	PassiveOrAggressiveIndicator *<PssvOrAggrssvInd>*	[0..1]	CodeSet		47
	StrategyLinkedOrderIdentification *<StrtgyLkdOrdrId>*	[0..1]	Text		48
	TransactionIdentification *<TxId>*	[0..1]	Text		48

2.4.2.1.2.3.1 SubmittingEntity <SubmitgNtty>

Presence: [0..1]

Definition: Entity which submitted the order.

Datatype: "LEIIdentifier" on page 72

2.4.2.1.2.3.2 DirectElectronicAccess <DrctElctrncAccs>

Presence: [0..1]

Definition: Indicates whether the order was submitted to the trading venue using direct electronic access.

USAGE: when absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 72):

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

2.4.2.1.2.3.3 ClientIdentification <ClntId>

Presence: [0..1]

Definition: Identification of the client of the member or participant of the trading venue.

ClientIdentification <ClntId> contains one of the following **PersonOrOrganisation4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**LEI** <*LEI*>	[1..1]	IdentifierSet		32
Or	**Person** <*Prsn*>	[1..1]			32
	Identification <*Id*>	[1..1]	Text		33
	SchemeName <*SchmeNm*>	[0..1]			33
{Or	**Code** <*Cd*>	[1..1]	CodeSet		33
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		33
	Issuer <*Issr*>	[0..1]	Text		33
Or}	**ExceptionIdentification** <*XcptnId*>	[1..1]	CodeSet		33

2.4.2.1.2.3.3.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identifier of the party.

Datatype: "LEIIdentifier" on page 72

2.4.2.1.2.3.3.2 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following **GenericPersonIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		33
	SchemeName *<SchmeNm>*	[0..1]			33
{Or	**Code** *<Cd>*	[1..1]	CodeSet		33
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		33
	Issuer *<Issr>*	[0..1]	Text		33

2.4.2.1.2.3.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.3.2.2 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		33
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		33

2.4.2.1.2.3.3.2.2.1 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 66

2.4.2.1.2.3.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.3.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.3.3 ExceptionIdentification <XcptnId>

Presence: [1..1]

Definition: Reason for not being able to identify a party.

Datatype: "PartyExceptionType1Code" on page 69

CodeName	Name	Definition
AGGR	AggregatedOrders	Aggregated orders
PNAL	PendingAllocations	Pending allocations

2.4.2.1.2.3.4 InvestmentDecisionPerson <InvstmtDcsnPrsn>

Presence: [0..1]

Definition: Identification of the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision.

InvestmentDecisionPerson <InvstmtDcsnPrsn> contains one of the following **ExecutingParty2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Person** *<Prsn>*	[1..1]			34
	Identification *<Id>*	[1..1]	Text		34
	SchemeName *<SchmeNm>*	[0..1]			35
{Or	**Code** *<Cd>*	[1..1]	CodeSet		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35
	Issuer *<Issr>*	[0..1]	Text		35
Or	**Algorithm** *<Algo>*	[1..1]	Text		35
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		35

2.4.2.1.2.3.4.1 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following **GenericPersonIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		34
	SchemeName *<SchmeNm>*	[0..1]			35
{Or	**Code** *<Cd>*	[1..1]	CodeSet		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35
	Issuer *<Issr>*	[0..1]	Text		35

2.4.2.1.2.3.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.4.1.2 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		35
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		35

2.4.2.1.2.3.4.1.2.1 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 66

2.4.2.1.2.3.4.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.4.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.4.2 Algorithm <Algo>

Presence: [1..1]

Definition: Identification of an algorithm.

Datatype: "Max50Text" on page 75

2.4.2.1.2.3.4.3 Client <Clnt>

Presence: [1..1]

Definition: Indication that the transaction was executed directly by the client.

Datatype: "NoReasonCode" on page 66

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

2.4.2.1.2.3.5 ExecutingPerson <ExctgPrsn>

Presence: [0..1]

Definition: Identification of the person or algorithm within the member or participant of the trading venue who is respon sible for the execution of the transaction resulting from the order.

ExecutingPerson <ExctgPrsn> contains one of the following **ExecutingParty2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Person** *<Prsn>*	[1..1]			36
	Identification *<Id>*	[1..1]	Text		36
	SchemeName *<SchmeNm>*	[0..1]			36
{Or	**Code** *<Cd>*	[1..1]	CodeSet		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		37
Or	**Algorithm** *<Algo>*	[1..1]	Text		37
Or}	**Client** *<Clnt>*	[1..1]	CodeSet		37

2.4.2.1.2.3.5.1 Person <Prsn>

Presence: [1..1]

Definition: Identification of a person.

Person <Prsn> contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		36
	SchemeName *<SchmeNm>*	[0..1]			36
{Or	**Code** *<Cd>*	[1..1]	CodeSet		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37
	Issuer *<Issr>*	[0..1]	Text		37

2.4.2.1.2.3.5.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.5.1.2 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		37
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		37

2.4.2.1.2.3.5.1.2.1 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 66

2.4.2.1.2.3.5.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.5.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 74

2.4.2.1.2.3.5.2 Algorithm <Algo>

Presence: [1..1]

Definition: Identification of an algorithm.

Datatype: "Max50Text" on page 75

2.4.2.1.2.3.5.3 Client <Clnt>

Presence: [1..1]

Definition: Indication that the transaction was executed directly by the client.

Datatype: "NoReasonCode" on page 66

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

2.4.2.1.2.3.6 NonExecutingBroker <NonExctgBrkr>

Presence: [0..1]

Definition: Member or participant of the trading venue who routed the order on behalf of and in the name of another member or participant of the trading venue.

Datatype: "LEIIdentifier" on page 72

2.4.2.1.2.3.7 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Indicates the capacity from which the order submission was carried out.

Datatype: "RegulatoryTradingCapacity1Code" on page 69

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.

2.4.2.1.2.3.8 LiquidityProvisionActivity <LqdtyPrvsnActvty>

Presence: [0..1]

Definition: Indicates whether an order is submitted to a trading venue as part of a market making strategy.

USAGE: when absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 72):

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

2.4.2.1.2.3.9 OrderClassification <OrdrClssfctn>

Presence: [0..1]

Definition: Type of order in financial instruments.

Impacted by: C10 "OrderClassificationPresenceRule"

OrderClassification <OrdrClssfctn> contains the following **OrderClassification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OrderType *<OrdrTp>*	[0..1]	Text		38
	OrderTypeClassification *<OrdrTpClssfctn>*	[0..1]	CodeSet		39

Constraints

- **OrderClassificationPresenceRule**

  OrderType or OrderTypeClassification must be present.

2.4.2.1.2.3.9.1 OrderType <OrdrTp>

Presence: [0..1]

Definition: Type of order submitted to the trading venue as per the trading venue specifications.

Datatype: "Max50Text" on page 75

2.4.2.1.2.3.9.2 OrderTypeClassification <OrdrTpClssfctn>

Presence: [0..1]

Definition: Classification of the order.

Datatype: "OrderType3Code" on page 68

CodeName	Name	Definition
LMTO	Limit	An order to buy at the indicated price limit or lower or an order to sell at the indicated limit price or higher.
STOP	Stop	An order to buy which becomes a market order when the financial instrument trades at or above the stop price after the order is submitted or an order to sell which becomes a market order when the financial instrument trades at or below the stop price after the order is submitted.

2.4.2.1.2.3.10 OrderPrices <OrdrPrics>

Presence: [0..1]

Definition: Prices related to an order in financial instruments. All prices should be expressed in the same unit and currency (when expresed in monetary value).

Impacted by: C7 "OneElementPresenceRule"

OrderPrices <OrdrPrics> contains the following **OrderPriceData2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LimitPrice *<LmtPric>*	[0..1]	±		40
	StopPrice *<StopPric>*	[0..1]	±		40
	AdditionalLimitPrice *<AddtlLmtPric>*	[0..1]	±		40
	PeggedPrice *<PggdPric>*	[0..1]	±		41
	CurrencySecondLeg *<CcyScndLeg>*	[0..1]	CodeSet	C2	41

Constraints

- **OneElementPresenceRule**

  LimitPrice must be present or

  StopPrice must be present or

  AdditionalLimitPrice must be present or

  PeggedPrice must be present or

  CurrencySecondLeg must be present.

```
Following Must be True
    /LimitPrice Must be present
 Or    /StopPrice Must be present
 Or    /AdditionalLimitPrice Must be present
```

```
Or    /PeggedPrice Must be present
Or    /CurrencySecondLeg Must be present
```

2.4.2.1.2.3.10.1 LimitPrice <LmtPric>

Presence: [0..1]

Definition: Maximum price at which a buy order can trade or the minimum price at which a sell order can trade.

LimitPrice <LmtPric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 61 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		61
Or	Percentage <*Pctg*>	[1..1]	Rate		62
Or	Yield <*Yld*>	[1..1]	Rate		62
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		62

2.4.2.1.2.3.10.2 StopPrice <StopPric>

Presence: [0..1]

Definition: Price that must be reached for the order to become active. All prices should be

StopPrice <StopPric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 61 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		61
Or	Percentage <*Pctg*>	[1..1]	Rate		62
Or	Yield <*Yld*>	[1..1]	Rate		62
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		62

2.4.2.1.2.3.10.3 AdditionalLimitPrice <AddtlLmtPric>

Presence: [0..1]

Definition: Any other limit price which may apply to the order.

AdditionalLimitPrice <AddtlLmtPric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 61 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		61
Or	Percentage <*Pctg*>	[1..1]	Rate		62
Or	Yield <*Yld*>	[1..1]	Rate		62
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		62

2.4.2.1.2.3.10.4 PeggedPrice <PggdPric>

Presence: [0..1]

Definition: Maximum price at which a pegged order to buy can trade or the minimum price at which a pegged order to sell can trade.

PeggedPrice <PggdPric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 61 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		61
Or	Percentage <*Pctg*>	[1..1]	Rate		62
Or	Yield <*Yld*>	[1..1]	Rate		62
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		62

2.4.2.1.2.3.10.5 CurrencySecondLeg <CcyScndLeg>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 65

Constraints

- **ActiveOrHistoricCurrency**

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

2.4.2.1.2.3.11 InstructionData <InstrData>

Presence: [0..1]

Definition: Date related to the order Instruction.

Impacted by: C8 "OneElementPresenceRule"

InstructionData <InstrData> contains the following **OrderInstructionData2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BuySellIndicator <*BuySellInd*>	[0..1]	CodeSet		42
	OrderValidityStatus <*OrdrVldtySts*>	[0..1]	CodeSet		43
	OrderStatus <*OrdrSts*>	[0..*]	CodeSet		43
	InitialQuantity <*InitlQty*>	[0..1]	±		43
	RemainingQuantity <*RmngQty*>	[0..1]	±		44
	DisplayedQuantity <*DispdQty*>	[0..1]	±		44
	MinimumAcceptableQuantity <*MinAccptblQty*>	[0..1]	±		44
	MinimumExecutable <*MinExctbl*>	[0..1]			45
	Size <*Sz*>	[0..1]	±		45
	FirstExecutionOnly <*FrstExctnOnly*>	[0..1]	Indicator		45
	PassiveOnlyIndicator <*PssvOnlyInd*>	[0..1]	Indicator		45
	SelfExecutionPrevention <*SlfExctnPrvntn*>	[0..1]	Indicator		46
	RoutingStrategy <*RtgStrtgy*>	[0..1]	Text		46

Constraints

- **OneElementPresenceRule**

  BuySellInidicator must be present or

  OrderValidityStatus must be present or

  OrderStatus must be present or

  InitialQuantity must be present or

  RemainingQuantity must be present or

  DisplayedQuantity must be present or

  MinimumAcceptableQuantity must be present or

  MinimumExecutable must be present or

  PassiveOnlyIndicator must be present or

  SelfExecutionPrevention must be present or

  RoutingStrategy must be present.

2.4.2.1.2.3.11.1 BuySellIndicator <BuySellInd>

Presence: [0..1]

Definition: Indicates whether the order is to buy or sell.

Datatype: "Side6Code" on page 70

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.

2.4.2.1.2.3.11.2 OrderValidityStatus <OrdrVldtySts>

Presence: [0..1]

Definition: Identification of the validity status of the order.

Datatype: "OrderStatus10Code" on page 68

CodeName	Name	Definition
ACTI	Active	Non-quote orders that are tradable.
INAC	Inactive	Non-quote orders that are not tradable.
SUSP	Suspended	Order has been placed in suspended state at the request of the client.

2.4.2.1.2.3.11.3 OrderStatus <OrdrSts>

Presence: [0..*]

Definition: Identification of the status of the order.

Datatype: "OrderStatus11Code" on page 68

CodeName	Name	Definition
FIRM	FirmQuotes	Quotes that can be executed.
IMPL	ImpliedStrategyOrders	Used for strategy orders that are derived from implied in or implied out functionality.
INDI	IndicativeQuotes	Quotes that are visible but cannot be executed. Includes warrants in some trading venue.
ROUT	RoutedOrders	Orders that are routed by the trading venue to other venues.

2.4.2.1.2.3.11.4 InitialQuantity <InitlQty>

Presence: [0..1]

Definition: Initial quantity of the order.

Usage: The initial quantity includes the hidden quantity.

InitialQuantity <InitlQty> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3.11.5 RemainingQuantity <RmngQty>

Presence: [0..1]

Definition: Total quantity that remains in the order book after a partial execution or in the case of any other event affecting the order

Usage: The remaining quantity includes the remaining hidden quantity.

RemainingQuantity <RmngQty> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3.11.6 DisplayedQuantity <DispdQty>

Presence: [0..1]

Definition: Quantity of the order that is visible in the orderbook.

DisplayedQuantity <DispdQty> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3.11.7 MinimumAcceptableQuantity <MinAccptblQty>

Presence: [0..1]

Definition: Minimum acceptable quantity for an order to be filled, which can consist of multiple partial executions and is normally only for non-persistent order types.

MinimumAcceptableQuantity <MinAccptblQty> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3.11.8 MinimumExecutable <MinExctbl>

Presence: [0..1]

Definition: Minimum execution size of any individual potential execution.

MinimumExecutable <MinExctbl> contains the following **MinimumExecutable1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Size <*Sz*>	[0..1]	±		45
	FirstExecutionOnly <*FrstExctnOnly*>	[0..1]	Indicator		45

2.4.2.1.2.3.11.8.1 Size <Sz>

Presence: [0..1]

Definition: Size of minimum execution.

Size <Sz> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3.11.8.2 FirstExecutionOnly <FrstExctnOnly>

Presence: [0..1]

Definition: Specifies whether the minimum execution size is relevant only for the first execution.

USAGE: when absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 72):

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

2.4.2.1.2.3.11.9 PassiveOnlyIndicator <PssvOnlyInd>

Presence: [0..1]

Definition: Indicates if the order is submitted to the trading venue with a characteristic or flag, such that the order shall not immediately execute against any contra visible orders.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 72):

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

2.4.2.1.2.3.11.10 SelfExecutionPrevention <SlfExctnPrvntn>

Presence: [0..1]

Definition: Indicates if order has been entered with self-execution prevention criteria, so that it would not execute with an order on the opposite side of the book entered by the same member or participant.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 72):

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

2.4.2.1.2.3.11.11 RoutingStrategy <RtgStrtgy>

Presence: [0..1]

Definition: Applicable routing strategy as per the trading venue specification.

Datatype: "Max50Text" on page 75

2.4.2.1.2.3.12 TransactionData <TxData>

Presence: [0..1]

Definition: Transaction Data related to an order.

Impacted by: C9 "OneElementPresenceRule"

TransactionData <TxData> contains the following **TransactionData3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionPrice <*TxPric*>	[0..1]	±		47
	TradedQuantity <*TraddQty*>	[0..1]	±		47
	PassiveOrAggressiveIndicator <*PssvOrAggrssvInd*>	[0..1]	CodeSet		47
	StrategyLinkedOrderIdentification <*StrtgyLkdOrdrId*>	[0..1]	Text		48
	TransactionIdentification <*TxId*>	[0..1]	Text		48

Constraints

- **OneElementPresenceRule**

  TransactionPrice must be present or

TradedQuantity must be present or

PassiveOrAggressiveIndicator must be present or

StrategyLinkedOrderIdentification must be present or

TransactionIdentification must be present.

```
Following Must be True
    /TransactionPrice Must be present
 Or    /TradedQuantity Must be present
 Or    /PassiveOrAggressiveIndicator Must be present
 Or    /StrategyLinkedOrderIdentification Must be present
 Or    /TransactionIdentification Must be present
```

2.4.2.1.2.3.12.1 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Traded price of the transaction excluding, where applicable, commission and accrued interest.

TransactionPrice <TxPric> contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 60 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		60
Or}	NoPrice <*NoPric*>	[1..1]	±		61

2.4.2.1.2.3.12.2 TradedQuantity <TraddQty>

Presence: [0..1]

Definition: Quantity being executed, when there is a partial or full execution.

TradedQuantity <TraddQty> contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

2.4.2.1.2.3.12.3 PassiveOrAggressiveIndicator <PssvOrAggrssvInd>

Presence: [0..1]

Definition: Indicates whether order provided or took liquidity, on partial fill or fill order events.

Datatype: "PassiveOrAgressiveType1Code" on page 69

CodeName	Name	Definition
AGRE	Aggresive	Order initiated the trade and thus took liquidity.

CodeName	Name	Definition
PASV	Passive	Order was already resting on the order book and providing liquidity.

2.4.2.1.2.3.12.4 StrategyLinkedOrderIdentification <StrtgyLkdOrdrId>

Presence: [0..1]

Definition: Alphanumerical code used to link all connected orders that are part of a strategy.

Datatype: "Max50Text" on page 75

2.4.2.1.2.3.12.5 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Alphanumerical code assigned by the trading venue to the transaction.

Datatype: "Max52Text" on page 75

2.4.2.2 Cancellation <Cxl>

Presence: [1..1]

Definition: Cancellation of a previously sent report, probably because of erroneous data.

Cancellation <Cxl> contains the following **CancelOrderReport1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportIdentification *<RptId>*	[1..1]	Text		48

2.4.2.2.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Identification of the report.

Datatype: "Max140Text" on page 74

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 57 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		57
	Envelope *<Envlp>*	[1..1]	(External Schema)		57

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 Message Items Types

3.1 MessageComponents

3.1.1 Amount

3.1.1.1 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	50
	Sign <*Sgn*>	[0..1]	Indicator		50

3.1.1.1.1 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 64

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.

3.1.1.1.2 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 72):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

3.1.1.2 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	C2, C5	51
	Sign <*Sgn*>	[0..1]	Indicator		51

3.1.1.2.1 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: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 64

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.

3.1.1.2.2 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 72):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

3.1.2 Date Period

3.1.2.1 Period11Choice

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		52
Or	FromDate <*FrDt*>	[1..1]	Date		52
Or	ToDate <*ToDt*>	[1..1]	Date		52
Or	FromToDate <*FrToDt*>	[1..1]	±		52
Or}	FromToDateTime <*FrToDtTm*>	[1..1]	±		52

3.1.2.1.1 Date <Dt>

Presence: [1..1]

Definition: Date period is limited to a single date.

Datatype: "ISODate" on page 71

3.1.2.1.2 FromDate <FrDt>

Presence: [1..1]

Definition: Date at which the date period range starts.

Datatype: "ISODate" on page 71

3.1.2.1.3 ToDate <ToDt>

Presence: [1..1]

Definition: Date which the range date period ends.

Datatype: "ISODate" on page 71

3.1.2.1.4 FromToDate <FrToDt>

Presence: [1..1]

Definition: Time span defined by a start date, and an end date.

FromToDate <FrToDt> contains the following elements (see "Period2" on page 52 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[1..1]	Date		53
	ToDate <*ToDt*>	[1..1]	Date		53

3.1.2.1.5 FromToDateTime <FrToDtTm>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromToDateTime <FrToDtTm> contains the following elements (see "DateTimePeriod1" on page 53 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		53
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		53

3.1.3 Date Time

3.1.3.1 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		53
	ToDate <*ToDt*>	[1..1]	Date		53

3.1.3.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODate" on page 71

3.1.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODate" on page 71

3.1.4 Date Time Period

3.1.4.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		53
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		53

3.1.4.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 71

3.1.4.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 71

3.1.5 Financial Instrument

3.1.5.1 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		54
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	54
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C2, C5	54

3.1.5.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, such as a number of shares.

Datatype: "DecimalNumber" on page 73

3.1.5.1.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: TBC.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 64

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.

3.1.5.1.3 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: TBC.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 64

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.

3.1.6 Identification Information

3.1.6.1 GenericIdentification30

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		55
	Issuer <*Issr*>	[1..1]	Text		55
	SchemeName <*SchmeNm*>	[0..1]	Text		55

3.1.6.1.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Exact4AlphaNumericText" on page 74

3.1.6.1.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 74

3.1.6.1.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 74

3.1.7 Market

3.1.7.1 TradingVenueIdentification1Choice

Definition: Trade venue related fields.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <*MktIdCd*>	[1..1]	IdentifierSet		56
Or	NationalCompetentAuthority <*NtlCmptntAuthrty*>	[1..1]	CodeSet	C4	56
Or}	Other <*Othr*>	[1..1]	±		56

Constraints

- **ValidMICRule**

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

3.1.7.1.1 MarketIdentificationCode <MktIdCd>

Presence: [1..1]

Definition: Identification used where reporting entity uses a market identification code (MIC).

Datatype: "MICIdentifier" on page 72

3.1.7.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

Presence: [1..1]

Definition: Identification used where reporting entity is a national competent authority.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 66

Constraints

- **Country**

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

3.1.7.1.3 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 56 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		56
	Type <*Tp*>	[1..1]	CodeSet		57

3.1.7.2 TradingVenueIdentification2

Definition: Trading venue related fields.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		56
	Type <*Tp*>	[1..1]	CodeSet		57

3.1.7.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification field of the submitting entity.

Datatype: "Max50Text" on page 75

3.1.7.2.2 Type <Tp>

Presence: [1..1]

Definition: Code list of venues to populate free form text identification.

Datatype: "TradingVenue2Code" on page 70

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.

3.1.8 Miscellaneous

3.1.8.1 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		57
	Envelope *<Envlp>*	[1..1]	(External Schema)		57

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.

3.1.8.1.1 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 74

3.1.8.1.2 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.

3.1.8.2 Pagination1

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		58
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		58

3.1.8.2.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 75

3.1.8.2.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 73):

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

3.1.9 Price

3.1.9.1 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		58
	Currency <*Ccy*>	[0..1]	CodeSet	C2	59

3.1.9.1.1 Pending <Pdg>

Presence: [1..1]

Definition: Price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 69

CodeName	Name	Definition
PNDG	Pending	Price is pending.

CodeName	Name	Definition
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

3.1.9.1.2 Currency <Ccy>

Presence: [0..1]

Definition: Currency that will be used but for which no price is yet known.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 65

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.

3.1.9.2 SecuritiesTransactionPrice21Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		59
Or	Percentage <*Pctg*>	[1..1]	Rate		59
Or	Yield <*Yld*>	[1..1]	Rate		60
Or	BasisPoints <*BsisPts*>	[1..1]	Quantity		60
Or}	NominalValue <*NmnlVal*>	[1..1]	Amount	C2, C5	60

3.1.9.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection53" on page 50 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	51
	Sign <*Sgn*>	[0..1]	Indicator		51

3.1.9.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 74

3.1.9.2.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 74

3.1.9.2.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 73

3.1.9.2.5 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Price expressed as a nominal value.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 64

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.

3.1.9.3 SecuritiesTransactionPrice4Choice

Definition: Choice element capturing strike price related descriptive information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Price <*Pric*>	[1..1]	±		60
Or}	NoPrice <*NoPric*>	[1..1]	±		61

3.1.9.3.1 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 61 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		61
Or	Percentage <*Pctg*>	[1..1]	Rate		62
Or	Yield <*Yld*>	[1..1]	Rate		62
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		62

3.1.9.3.2 NoPrice <NoPric>

Presence: [1..1]

Definition: Captures where no price is yet known.

NoPrice <NoPric> contains the following elements (see "SecuritiesTransactionPrice1" on page 58 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Pending <*Pdg*>	[1..1]	CodeSet		58
	Currency <*Ccy*>	[0..1]	CodeSet	C2	59

3.1.9.4 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]	±		61
Or	Percentage <*Pctg*>	[1..1]	Rate		62
Or	Yield <*Yld*>	[1..1]	Rate		62
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		62

3.1.9.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection61" on page 50 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	50
	Sign <*Sgn*>	[0..1]	Indicator		50

3.1.9.4.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 74

3.1.9.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 74

3.1.9.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 73

3.1.10 Regulatory Reporting

3.1.10.1 SecuritiesMarketReportHeader3

Definition: Provides the details of the Order Book report header.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingEntity <*RptgNtty*>	[1..1]	±	C12	62
	ReportingPeriod <*RptgPrd*>	[1..1]	±		63
	ISIN <*ISIN*>	[0..*]	IdentifierSet		63
	SubmissionDateTime <*SubmissnDtTm*>	[0..1]	DateTime		63
	MessagePagination <*MsgPgntn*>	[0..1]	±		63
	NumberRecords <*NbRcrds*>	[0..1]	Quantity		63

3.1.10.1.1 ReportingEntity <RptgNtty>

Presence: [1..1]

Definition: Identification of the venue which generates the report.

Impacted by: C12 "ValidMICRule"

ReportingEntity <RptgNtty> contains one of the following elements (see "TradingVenueIdentification1Choice" on page 55 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <*MktIdCd*>	[1..1]	IdentifierSet		56
Or	NationalCompetentAuthority <*NtlCmptntAuthrty*>	[1..1]	CodeSet	C4	56
Or}	Other <*Othr*>	[1..1]	±		56

Constraints

- **ValidMICRule**

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

3.1.10.1.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Date or date range the report relates to.

ReportingPeriod <RptgPrd> contains one of the following elements (see "Period11Choice" on page 51 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		52
Or	FromDate *<FrDt>*	[1..1]	Date		52
Or	ToDate *<ToDt>*	[1..1]	Date		52
Or	FromToDate *<FrToDt>*	[1..1]	±		52
Or}	FromToDateTime *<FrToDtTm>*	[1..1]	±		52

3.1.10.1.3 ISIN <ISIN>

Presence: [0..*]

Definition: ISIN code of the financial instrument the report relates to.

Datatype: "ISINOct2015Identifier" on page 72

3.1.10.1.4 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 71

3.1.10.1.5 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 58 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		58
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		58

3.1.10.1.6 NumberRecords <NbRcrds>

Presence: [0..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 73

3.2 Message Datatypes

3.2.1 Amount

3.2.1.1 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 65

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.

3.2.1.2 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 65

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.

3.2.2 CodeSet

3.2.2.1 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.

3.2.2.2 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.

3.2.2.3 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).

3.2.2.4 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

3.2.2.5 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.

3.2.2.6 OrderEventType1Code

Definition: Events affecting the orders in financial instruments.

Type: CodeSet

CodeName	Name	Definition
CAME	CancelledAtTheInitiativeOfTheMemberOrParticipantOfTheTradingVenue	Member, participant or client decides upon its own initiative to cancel the order it has previously entered.

CodeName	Name	Definition
CAMO	CancelledByMarketOperations	Includes a protection mechanism provided for investment firms carrying out a market-making activity.
CHME	ChangeOfStatusAtTheInitiativeOfTheMemberOrParticipantOfTheTradingVenue	Includes activation and deactivation.
CHMO	ChangeOfStatusDuetoMarketOperations	Change of status due to market operations.
EXPI	ExpiredOrder	Where the order is removed from the order book upon the end of its validity period.
FILL	Filled	Where there is no more quantity to be executed.
NEWO	NewOrder	Receipt of a new order by the operator of the trading venue.
PARF	PartiallyFilled	Where the order is not fully executed so that there remains a quantity to be executed.
REMA	ReplacedByMarketOperationsAutomatic	Where any characteristic of an order is changed by the trading venue operator's IT systems. This includes where a peg order's or a trailing stop order's current characteristics are changed to reflect how the order is located within the order book.
REMO	RejectedOrder	Order received but rejected by the operator of the trading venue.
REMH	ReplacedByMarketOperationsHumanIntervention	Where any characteristic of an order is changed by a trading venue operator's staff. This includes the situation where a member, participant of the trading venue has IT issues and needs its orders to be cancelled urgently.
REME	ReplacedByTheMemberOrParticipantOfTheTradingVenue	Where a member, participant or client of the trading venue decides upon its own initiative to change any characteristic of the order it has previously entered into the order book.
TRIG	Triggered	Order which becomes executable or, as the case may be, non-executable upon the realisation of a pre-determined condition.
RFQS	QuoteRequest	Request for quote by one or more members or participants.
RFQR	QuoteResponse	Response to a request for quote submitted by one or more members or participants.

3.2.2.7 OrderRestrictionType1Code

Definition: Code indicating information about order restriction, such as the trading phase when the order becomes active.

Type: CodeSet

CodeName	Name	Definition
SESR	GoodForClosingPriceCrossingSession	Order qualifying for the closing price crossing session.
VFAR	ValidForAuction	Order being only active and can only be executed at auction phases (which can be pre-defined by the member or, participant of the trading venue who submitted the order, e.g. opening and/ closing auctions and/or intraday auction).
VFCR	ValidForContinuousTradingOnly	Order being only active during continuous trading.

3.2.2.8 OrderStatus10Code

Definition: Specifies the current status of an order.

Type: CodeSet

CodeName	Name	Definition
ACTI	Active	Non-quote orders that are tradable.
INAC	Inactive	Non-quote orders that are not tradable.
SUSP	Suspended	Order has been placed in suspended state at the request of the client.

3.2.2.9 OrderStatus11Code

Definition: Specifies the current status of an order.

Type: CodeSet

CodeName	Name	Definition
FIRM	FirmQuotes	Quotes that can be executed.
IMPL	ImpliedStrategyOrders	Used for strategy orders that are derived from implied in or implied out functionality.
INDI	IndicativeQuotes	Quotes that are visible but cannot be executed. Includes warrants in some trading venue.
ROUT	RoutedOrders	Orders that are routed by the trading venue to other venues.

3.2.2.10 OrderType3Code

Definition: Specifies the type of instruction to a broker or dealer to buy or sell a financial instrument.

Type: CodeSet

CodeName	Name	Definition
LMTO	Limit	An order to buy at the indicated price limit or lower or an order to sell at the indicated limit price or higher.

CodeName	Name	Definition
STOP	Stop	An order to buy which becomes a market order when the financial instrument trades at or above the stop price after the order is submitted or an order to sell which becomes a market order when the financial instrument trades at or below the stop price after the order is submitted.

3.2.2.11 PartyExceptionType1Code

Definition: Specifies the type used for the reason for not being able to identify a party.

Type: CodeSet

CodeName	Name	Definition
AGGR	AggregatedOrders	Aggregated orders
PNAL	PendingAllocations	Pending allocations

3.2.2.12 PassiveOrAgressiveType1Code

Definition: Indicates whether order provided or took liquidity, on partial fill or fill order events.

Type: CodeSet

CodeName	Name	Definition
AGRE	Aggresive	Order initiated the trade and thus took liquidity.
PASV	Passive	Order was already resting on the order book and providing liquidity.

3.2.2.13 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).

3.2.2.14 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.

CodeName	Name	Definition
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

3.2.2.15 Side6Code

Definition: Indicates whether the order is to buy or sell.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.

3.2.2.16 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.

3.2.2.17 ValidityPeriodType1Code

Definition: Code defining the conditions under which an order becomes active or is removed from an orderbook.

Type: CodeSet

CodeName	Name	Definition
FOKV	FillOrKill	Orde executed upon its entering into the order book provided that it can be fully filled (e.g. in the event the order can only be partially executed, then it is automatically rejected and cannot therefore be executed).
GADV	GoodAfterDate	Order being active only from the beginning of a pre-determined date.
GASV	GoodAfterSpecifiedDateTime	Order being active only from a pre-determined time on a pre-determined date.
GATV	GoodAfterTime	Order being active only after a pre-determined time within the current trading session.

CodeName	Name	Definition
DAVY	GoodForDay	Order expiring at the end of the trading day on which it was entered in the order book.
GTCV	GoodTillCancelled	Order remaining active in the order book and be executable until it is actually cancelled
GTDV	GoodTillDate	Order expiring at the end of a specified date.
GTSV	GoodTillSpecifiedDateTime	Order expiring at a specified date and time.
GTTV	GoodTillTime	Order expiring at the latest at a pre-determined time within the current trading session.
IOCV	ImmediateOrCancel	Order executed upon its entering into the order book (for the quantity that can be executed) and which does not remain in the order book for the remaining quantity (if any) that has not been executed.

3.2.3 Date

3.2.3.1 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

3.2.4 DateTime

3.2.4.1 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

3.2.5 IdentifierSet

3.2.5.1 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}

3.2.5.2 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}

3.2.5.3 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}

3.2.6 Indicator

3.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

3.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

3.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

3.2.7 Quantity

3.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

3.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

3.2.7.3 PositiveNumber

Definition: Number of objects represented as a positive integer.

Type: Quantity

Format

minInclusive	1
totalDigits	18
fractionDigits	0

3.2.8 Rate

3.2.8.1 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

3.2.9 Text

3.2.9.1 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}

3.2.9.2 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

3.2.9.3 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

3.2.9.4 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

3.2.9.5 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

3.2.9.6 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

3.2.9.7 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}