ISO 20022

FX Post-Trade Confirmation

Message Definition Report - Part 2

Approved by the Forex (FX) SEG on 15 February 2016

This document provides details of the Message Definitions for FX Post-Trade Confirmation.

February 2016

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1 Message Set Overview

Introduction

A set of messages related to the post-trade matching and confirmation process in the foreign exchange domain and covers spot, forward and swaps deals.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
fxtr.034.001.01 ForeignExchangeTradeConfirmationRequestV01	The ForeignExchangeTradeConfirmationRequest message is sent from a market participant to a Central matching utility (CMU) to request a foreign exchange(spot/forward/swap) trade confirmation.
fxtr.035.001.01 ForeignExchangeTradeConfirmationRequestAmendmentRequestV01	The ForeignExchangeTradeConfirmationRequestAmendmentRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.
fxtr.036.001.01 ForeignExchangeTradeConfirmationRequestCancellationRequestV01	The ForeignExchangeTradeConfirmationRequestCancellationRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.
fxtr.037.001.01 ForeignExchangeTradeConfirmationStatusAdviceV01	The ForeignExchageTradeConfirmationStatusAdvice message is sent from a Central matching utility (CMU) to a market participant to advise the matching status of the trade.
fxtr.038.001.01 ForeignExchangeTradeConfirmationStatusAdviceAcknowledgementV01	The ForeignExchangeTradeConfirmationStatusAdviceAcknowledgement message is sent from a market participant to a Central matching utility (CMU) in response to the FXTradeConfirmationStatusAdvice previously sent by the CMU in the scenario of trades matched by both participants.

2 fxtr.034.001.01 ForeignExchangeTradeConfirmationRequest V01

2.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationRequest message is sent from a market participant to a Central matching utility (CMU) to request a foreign exchange(spot/forward/swap) trade confirmation.

Usage

The confirmation request is sent by the market participants to the CMU after they receiving the capture reports.

Note that a confirmation request could be cancelled or amended.

Outline

The ForeignExchangeTradeConfirmationRequestV01 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. Header

   Message management information.

B. RequestIdentification

   Identifies the confirm request messge.

C. TradeDetail

   Details of the treasury trade confirmed .

D. ConfirmationType

   Identifies the type of confirmation message being sent.

E. QueryPeriod

   Period of the inquiry.

F. QueryStartNumber

   Start number in request result.

G. QueryTradeStatus

   Specifies the inquiry status of the trade.

H. 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> <FXTradConfReq>	[1..1]			
	Header *<Hdr>*	[1..1]			8
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		9
	ExchangeIdentification *<XchgId>*	[1..1]	Text		9
	InitiatingParty *<InitgPty>*	[1..1]	±		9
	RecipientParty *<RcptPty>*	[0..1]	±		9
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		10
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		10
	RequestIdentification *<ReqId>*	[1..1]	±		10
	TradeDetail *<TradDtl>*	[1..1]		C5, C6, C7, C8, C9, C10, C12	10
	TradeIdentification *<TradId>*	[1..1]	Text		13
	TradeDate *<TradDt>*	[1..1]	Date		13
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		13
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C13	14
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C13	14
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		14
	TradingMode *<TradgMd>*	[1..1]	CodeSet		15
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		16
	Symbol *<Symb>*	[0..1]	Text		16
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	16
	ForeignExchangeDetails *<FXDtls>*	[0..1]			16
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	17
	LastQuantity *<LastQty>*	[1..1]	Amount	C13	18
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		18
	SettlementDate *<SttlmDt>*	[1..1]	Date		19
	ValuationRate *<ValtnRate>*	[1..1]			19
	ExchangeRate *<XchgRate>*	[1..1]	Rate		19
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	19

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	20
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		20
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	20
	ValueDate *<ValDt>*	[1..1]	Date		20
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	20
	SecurityIdentification *<SctyId>*	[1..1]			21
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		21
	SecurityIdentification *<SctyId>*	[1..1]	Text		22
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C13	22
	FixingDate *<FxgDt>*	[0..1]	Date		22
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		22
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		22
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		23
	SwapLeg *<SwpLeg>*	[0..*]			23
	LegSide *<LegSd>*	[1..1]	CodeSet		23
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		25
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		26
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	26
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C13	26
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C13	27
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		27
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	27
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	27
	LegValuationRate *<LegValtnRate>*	[1..1]			28
	ExchangeRate *<XchgRate>*	[1..1]	Rate		28
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	28
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	28
	LegValueDate *<LegValDt>*	[1..1]	Date		29
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C13	29
	LegSymbol *<LegSymb>*	[1..1]	Text		29
	LegSecurityIdentification *<LegSctyId>*	[1..1]			29

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		29
	SecurityIdentification *<SctyId>*	[1..1]	Text		30
	ProductIdentification *<PdctId>*	[0..1]			30
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		31
Or	**AlternateIdentification** *<AltrnId>*	[1..1]	±		31
Or	**RIC** *<RIC>*	[1..1]	IdentifierSet		31
Or	**TickerSymbol** *<TckrSymb>*	[1..1]	IdentifierSet		31
Or	**Bloomberg** *<Blmbrg>*	[1..1]	IdentifierSet		31
Or	**CTA** *<CTA>*	[1..1]	IdentifierSet		31
Or}	**Common** *<Cmon>*	[1..1]	IdentifierSet		32
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		32
	ConfirmationType *<ConfTp>*	[1..1]	CodeSet		32
	QueryPeriod *<QryPrd>*	[1..1]	±		32
	QueryStartNumber *<QryStartNb>*	[1..1]	Text		32
	QueryTradeStatus *<QryTradSts>*	[1..1]	CodeSet		33
	SupplementaryData *<SplmtryData>*	[0..*]	±	C11	33

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. (Algorithm)

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot. (Algorithm)

C5 DeltaIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT'or'FORW', then DeltaIndicator Must be present.

C6 FixingCurrencyAndFixingDateRule

If ForeignExchangeTradeProduct is equal to value 'NDFO', then FixingCurrency and FixingDate must be present.

C7 ForeignExchangeTradeProductRule

If Foreign Exchange Trade Product is equal to 'FORW'or'NDFO'or'SPOT', then ForeignExchangeDetails must be present.

C8 ForeignExchangeTradeProductRule1

If Foreign Exchange Trade Product is equal to 'SWAP', then SwapLeg must be present.

C9 ForwardPointsRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' or 'FORW', then ForwardPoints Must be present.

C10 OptionIndicatiorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT', then OptionIndicator 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 SwapLegRule

If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

C13 ValidationByTable

(Algorithm)

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Header <Hdr>

Presence: [1..1]

Definition: Message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		9
	ExchangeIdentification *<XchgId>*	[1..1]	Text		9
	InitiatingParty *<InitgPty>*	[1..1]	±		9
	RecipientParty *<RcptPty>*	[0..1]	±		9
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		10
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		10

2.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 192

2.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 192

2.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		166
	Type *<Tp>*	[0..1]	CodeSet		166
	Issuer *<Issr>*	[0..1]	CodeSet		167
	ShortName *<ShrtNm>*	[0..1]	Text		167

2.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	Type <*Tp*>	[0..1]	CodeSet		166
	Issuer <*Issr*>	[0..1]	CodeSet		167
	ShortName <*ShrtNm*>	[0..1]	Text		167

2.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 190

2.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 187

2.4.2 RequestIdentification <ReqId>

Presence: [1..1]

Definition: Identifies the confirm request messge.

RequestIdentification <ReqId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

2.4.3 TradeDetail <TradDtl>

Presence: [1..1]

Definition: Details of the treasury trade confirmed .

Impacted by: C5 "DeltaIndicatorRule", C6 "FixingCurrencyAndFixingDateRule", C7 "ForeignExchangeTradeProductRule", C8 "ForeignExchangeTradeProductRule1", C9 "ForwardPointsRule", C10 "OptionIndicatiorRule", C12 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		13
	TradeDate *<TradDt>*	[1..1]	Date		13
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		13
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C13	14
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C13	14
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		14
	TradingMode *<TradgMd>*	[1..1]	CodeSet		15
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		16
	Symbol *<Symb>*	[0..1]	Text		16
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	16
	ForeignExchangeDetails *<FXDtls>*	[0..1]			16
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	17
	LastQuantity *<LastQty>*	[1..1]	Amount	C13	18
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		18
	SettlementDate *<SttlmDt>*	[1..1]	Date		19
	ValuationRate *<ValtnRate>*	[1..1]			19
	ExchangeRate *<XchgRate>*	[1..1]	Rate		19
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	19
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	20
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		20
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	20
	ValueDate *<ValDt>*	[1..1]	Date		20
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	20
	SecurityIdentification *<SctyId>*	[1..1]			21
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		21
	SecurityIdentification *<SctyId>*	[1..1]	Text		22
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C13	22
	FixingDate *<FxgDt>*	[0..1]	Date		22
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		22
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		22

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		23
	SwapLeg *<SwpLeg>*	[0..*]			23
	LegSide *<LegSd>*	[1..1]	CodeSet		23
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		25
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		26
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	26
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C13	26
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C13	27
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		27
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	27
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	27
	LegValuationRate *<LegValtnRate>*	[1..1]			28
	ExchangeRate *<XchgRate>*	[1..1]	Rate		28
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	28
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	28
	LegValueDate *<LegValDt>*	[1..1]	Date		29
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C13	29
	LegSymbol *<LegSymb>*	[1..1]	Text		29
	LegSecurityIdentification *<LegSctyId>*	[1..1]			29
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		29
	SecurityIdentification *<SctyId>*	[1..1]	Text		30
	ProductIdentification *<PdctId>*	[0..1]			30
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		31
Or	**AlternateIdentification** *<AltrnId>*	[1..1]	±		31
Or	**RIC** *<RIC>*	[1..1]	IdentifierSet		31
Or	**TickerSymbol** *<TckrSymb>*	[1..1]	IdentifierSet		31
Or	**Bloomberg** *<Blmbrg>*	[1..1]	IdentifierSet		31
Or	**CTA** *<CTA>*	[1..1]	IdentifierSet		31
Or}	**Common** *<Cmon>*	[1..1]	IdentifierSet		32
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		32

Constraints

- **DeltaIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT'or'FORW', then DeltaIndicator Must be present.

- **FixingCurrencyAndFixingDateRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO', then FixingCurrency and FixingDate must be present.

- **ForeignExchangeTradeProductRule**

  If Foreign Exchange Trade Product is equal to 'FORW'or'NDFO'or'SPOT', then ForeignExchangeDetails must be present.

- **ForeignExchangeTradeProductRule1**

  If Foreign Exchange Trade Product is equal to 'SWAP', then SwapLeg must be present.

- **ForwardPointsRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' or 'FORW', then ForwardPoints Must be present.

- **OptionIndicatiorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT', then OptionIndicator Must be present.

- **SwapLegRule**

  If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

2.4.3.1 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 192

2.4.3.2 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 187

2.4.3.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 187

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

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

2.4.3.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

2.4.3.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Settlement currency of the trade, agreed by both sides of the trade.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

2.4.3.6 TradingMethod <TradgMtd>

Presence: [0..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 185

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.

CodeName	Name	Definition
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal, and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

2.4.3.7 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 186

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades. .

CodeName	Name	Definition
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

2.4.3.8 ClearingMethod <ClrMtd>

Presence: [1..1]

Definition: Clearing method of the trade, agreed by both sides of the trade.

Datatype: "ClearingMethod1Code" on page 177

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

2.4.3.9 Symbol <Symb>

Presence: [0..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 192

2.4.3.10 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 188

Constraints

- **AnyBIC**

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

2.4.3.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Provides details of the foreign exchange trade including Spot Forward and NDF.

ForeignExchangeDetails <FXDtls> contains the following **Trade3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	17
	LastQuantity <*LastQty*>	[1..1]	Amount	C13	18
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		18
	SettlementDate <*SttlmDt*>	[1..1]	Date		19
	ValuationRate <*ValtnRate*>	[1..1]			19
	ExchangeRate <*XchgRate*>	[1..1]	Rate		19
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	19
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	20
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		20
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C13	20
	ValueDate <*ValDt*>	[1..1]	Date		20
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C4	20
	SecurityIdentification <*SctyId*>	[1..1]			21
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		21
	SecurityIdentification <*SctyId*>	[1..1]	Text		22
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C13	22
	FixingDate <*FxgDt*>	[0..1]	Date		22
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		22
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		22
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		23

2.4.3.11.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 172

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.

2.4.3.11.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

2.4.3.11.3 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the foreign exchange trade.

Datatype: "SettlementDateCode" on page 183

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.

CodeName	Name	Definition
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

2.4.3.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Specifies the date on which the trade will be settled.

Datatype: "ISODate" on page 187

2.4.3.11.5 ValuationRate <ValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade.

ValuationRate <ValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		19
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	19
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	20

2.4.3.11.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

Datatype: "BaseOneRate" on page 191

2.4.3.11.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

2.4.3.11.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

2.4.3.11.6 ForwardPoints <FwdPts>

Presence: [0..1]

Definition: Specifies the forward points of the trade if needed.

Datatype: "DecimalNumber" on page 190

2.4.3.11.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

2.4.3.11.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 187

2.4.3.11.9 RiskAmount <RskAmt>

Presence: [1..1]

Definition: Measurement of the amount of the trade values converted in the US dollars.

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

Datatype: "ActiveCurrencyAndAmount" on page 173

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.11.10 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

SecurityIdentification <SctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		21
	SecurityIdentification *<SctyId>*	[1..1]	Text		22

2.4.3.11.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 179

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank

CodeName	Name	Definition
		markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

2.4.3.11.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 192

2.4.3.11.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

2.4.3.11.12 FixingDate <FxgDt>

Presence: [0..1]

Definition: Date at which the rate determination is made in the NDF trade.

Datatype: "ISODate" on page 187

2.4.3.11.13 OptionIndicator <OptnInd>

Presence: [0..1]

Definition: Indicates whether the spot trade is produced by the option.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

2.4.3.11.14 DeltaIndicator <DltaInd>

Presence: [0..1]

Definition: Indicate the trade whether it's exchange delta.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

2.4.3.11.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 192

2.4.3.12 SwapLeg <SwpLeg>

Presence: [0..*]

Definition: Provides details about each leg of the multileg instrument (foreign exchange swap).

SwapLeg <SwpLeg> contains the following **InstrumentLeg6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LegSide *<LegSd>*	[1..1]	CodeSet		23
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		25
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		26
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	26
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C13	26
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C13	27
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		27
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	27
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	27
	LegValuationRate *<LegValtnRate>*	[1..1]			28
	ExchangeRate *<XchgRate>*	[1..1]	Rate		28
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	28
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	28
	LegValueDate *<LegValDt>*	[1..1]	Date		29
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C13	29
	LegSymbol *<LegSymb>*	[1..1]	Text		29
	LegSecurityIdentification *<LegSctyId>*	[1..1]			29
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		29
	SecurityIdentification *<SctyId>*	[1..1]	Text		30

2.4.3.12.1 LegSide <LegSd>

Presence: [1..1]

Definition: Coded list to specify the side of the trade leg.

Datatype: "Side1Code" on page 184

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a

CodeName	Name	Definition
		short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

2.4.3.12.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

Definition: Specifies the date of settlement, in coded form.

Datatype: "SettlementDateCode" on page 183

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.

CodeName	Name	Definition
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

2.4.3.12.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

Definition: Specifies the date and time on which the trade will be settled.

Datatype: "ISODateTime" on page 187

2.4.3.12.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 172

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.

2.4.3.12.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

Definition: Settlement currency of trade leg, agreed by both sides of the trade.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

2.4.3.12.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

2.4.3.12.7 LegForwardPoints <LegFwdPts>

Presence: [1..1]

Definition: Forward points added to last spot rate . May be a negative value. Expressed in decimal form.

Datatype: "DecimalNumber" on page 190

2.4.3.12.8 LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Used for the calculated quantity of the other side of the currency trade. Can be derived from leg order quantity and leg last price.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

2.4.3.12.9 LegRiskAmount <LegRskAmt>

Presence: [1..1]

Definition: Measurement of the leg trade values in terms of a currency (for example,the amount of trade in US dollars)

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

Datatype: "ActiveCurrencyAndAmount" on page 173

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.12.10 LegValuationRate <LegValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade leg.

LegValuationRate <LegValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		28
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	28
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	28

2.4.3.12.10.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

Datatype: "BaseOneRate" on page 191

2.4.3.12.10.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

2.4.3.12.10.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

2.4.3.12.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 187

2.4.3.12.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

2.4.3.12.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 192

2.4.3.12.14 LegSecurityIdentification <LegSctyId>

Presence: [1..1]

Definition: Security identification of the leg trade.

LegSecurityIdentification <LegSctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		29
	SecurityIdentification <*SctyId*>	[1..1]	Text		30

2.4.3.12.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 179

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

2.4.3.12.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 192

2.4.3.13 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Identification of the treasury trade product, as assigned under a formal or proprietary identification scheme.

ProductIdentification <PdctId> contains one of the following **SecurityIdentification22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		31
Or	**AlternateIdentification** <*AltrnId*>	[1..1]	±		31
Or	**RIC** <*RIC*>	[1..1]	IdentifierSet		31
Or	**TickerSymbol** <*TckrSymb*>	[1..1]	IdentifierSet		31
Or	**Bloomberg** <*Blmbrg*>	[1..1]	IdentifierSet		31
Or	**CTA** <*CTA*>	[1..1]	IdentifierSet		31
Or}	**Common** <*Cmon*>	[1..1]	IdentifierSet		32

2.4.3.13.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 189

2.4.3.13.2 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

AlternateIdentification <AltrnId> contains the following elements (see "AlternateIdentification1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		169
	IdentificationSource <*IdSrc*>	[1..1]	±		169

2.4.3.13.3 RIC <RIC>

Presence: [1..1]

Definition: Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.

Datatype: "RICIdentifier" on page 189

2.4.3.13.4 TickerSymbol <TckrSymb>

Presence: [1..1]

Definition: Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.

Datatype: "TickerIdentifier" on page 190

2.4.3.13.5 Bloomberg <Blmbrg>

Presence: [1..1]

Definition: Identifier of a security assigned by the Bloomberg organisation.

Datatype: "BloombergIdentifier" on page 188

2.4.3.13.6 CTA <CTA>

Presence: [1..1]

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Datatype: "ConsolidatedTapeAssociationIdentifier" on page 188

2.4.3.13.7 Common <Cmon>

Presence: [1..1]

Definition: Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.

Datatype: "EuroclearClearstreamIdentifier" on page 189

2.4.3.14 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 192

2.4.4 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Identifies the type of confirmation message being sent.

Datatype: "ConfirmationRequest1Code" on page 177

CodeName	Name	Definition
CONF	Confirmation	To confirm the trade.
CNRR	ConfirmationRequestRejected	To reject the confirmation of the trade.
STAT	Status	To inquire about the status of the trade confirmation.

2.4.5 QueryPeriod <QryPrd>

Presence: [1..1]

Definition: Period of the inquiry.

QueryPeriod <QryPrd> contains the following elements (see "Period4" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartDate <*StartDt*>	[1..1]			163
{Or	Date <*Dt*>	[1..1]	±		163
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164
	EndDate <*EndDt*>	[1..1]			164
{Or	Date <*Dt*>	[1..1]	±		164
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164

2.4.6 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Start number in request result.

Datatype: "Max35NumericText" on page 191

2.4.7 QueryTradeStatus <QryTradSts>

Presence: [1..1]

Definition: Specifies the inquiry status of the trade.

Datatype: "QueryTradeStatus1Code" on page 182

CodeName	Name	Definition
QAST	QueryAllStatus	Query for all trades.
QCTR	QueryCanceledTrade	Query for trades have been canceled.
QCIR	QueryCancellingTrade	Query for cancelling trades.
QETR	QueryEmergencyTrade	Query for emergency trades.
QNTR	QueryNewTrade	Query for new trades.
QRTR	QueryReplacedTrade	Query for trades have been replaced.

2.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		168
	Envelope <*Envlp*>	[1..1]	(External Schema)		168

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 fxtr.035.001.01 ForeignExchangeTradeConfirmationRequestAmendmentRequestV01

3.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationRequestAmendmentRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.

Usage

The request is sent by the market participants to the CMU after the confirmation is requested.

Outline

The ForeignExchangeTradeConfirmationRequestAmendmentRequestV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Header

   Message management information.

B. AmendmentRequestIdentification

   Identifies the amendment request messge.

C. TradingSideIdentification

   Specifies the trading side of the treasury trade which is captured.

D. CounterpartySideIdentification

   Specifies the counterparty side of the treasury trade which is captured.

E. TradeDetail

   Details of the treasury trade confirmed.

F. QueryPeriod

   Period of the inquiry.

G. QueryStartNumber

   Number which the query results will start from.

H. QueryTradeStatus

   Specifies the inquiry status of the trade.

I. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfReqAmdmntReq>	[1..1]			
	Header *<Hdr>*	[1..1]			39
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		40
	ExchangeIdentification *<XchgId>*	[1..1]	Text		40
	InitiatingParty *<InitgPty>*	[1..1]	±		40
	RecipientParty *<RcptPty>*	[0..1]	±		40
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		41
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		41
	AmendmentRequestIdentification *<AmdmntReqId>*	[1..1]	±		41
	TradingSideIdentification *<TradgSdId>*	[0..1]			41
	FundInformation *<FndInf>*	[0..1]			42
	FundIdentification *<FndId>*	[1..1]	Text		43
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		43
	CustodianIdentification *<CtdnId>*	[0..1]			43
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		43
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		43
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		44
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		44
	TradePartyIdentification *<TradPtyId>*	[1..1]			44
	PartySource *<PtySrc>*	[0..1]	CodeSet		44
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		45
	SubmittingParty *<SubmitgPty>*	[1..1]			45
	PartyIdentification *<PtyId>*	[1..*]			45
	IdentificationType *<IdTp>*	[1..1]	CodeSet		46
	Identification *<Id>*	[1..1]	Text		47
	AccountIdentification *<AcctId>*	[1..*]			47
	AccountType *<AcctTp>*	[1..1]	CodeSet		47
	Identification *<Id>*	[1..1]	±		49
	CounterpartySideIdentification *<CtrPtySdId>*	[0..1]			49
	FundInformation *<FndInf>*	[0..1]			50

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		51
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		51
	CustodianIdentification <*CtdnId*>	[0..1]			51
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		51
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		51
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		52
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		52
	TradePartyIdentification <*TradPtyId*>	[1..1]			52
	PartySource <*PtySrc*>	[0..1]	CodeSet		52
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		53
	SubmittingParty <*SubmitgPty*>	[1..1]			53
	PartyIdentification <*PtyId*>	[1..*]			53
	IdentificationType <*IdTp*>	[1..1]	CodeSet		54
	Identification <*Id*>	[1..1]	Text		55
	AccountIdentification <*AcctId*>	[1..*]			55
	AccountType <*AcctTp*>	[1..1]	CodeSet		55
	Identification <*Id*>	[1..1]	±		57
	TradeDetail <*TradDtl*>	[1..1]		C5, C6, C7, C8, C9, C10, C12	57
	TradeIdentification <*TradId*>	[1..1]	Text		60
	TradeDate <*TradDt*>	[1..1]	Date		60
	ForeignExchangeTradeProduct <*FXTradPdct*>	[1..1]	CodeSet		60
	TradingCurrency <*TradgCcy*>	[0..1]	CodeSet	C13	61
	SettlementCurrency <*SttlmCcy*>	[0..1]	CodeSet	C13	61
	TradingMethod <*TradgMtd*>	[0..1]	CodeSet		61
	TradingMode <*TradgMd*>	[1..1]	CodeSet		62
	ClearingMethod <*ClrMtd*>	[1..1]	CodeSet		63
	Symbol <*Symb*>	[0..1]	Text		63
	PlaceOfConfirmation <*PlcOfConf*>	[0..1]	IdentifierSet	C2	63
	ForeignExchangeDetails <*FXDtls*>	[0..1]			63
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	64

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LastQuantity *<LastQty>*	[1..1]	Amount	C13	65
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		65
	SettlementDate *<SttlmDt>*	[1..1]	Date		66
	ValuationRate *<ValtnRate>*	[1..1]			66
	ExchangeRate *<XchgRate>*	[1..1]	Rate		66
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	66
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	67
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		67
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	67
	ValueDate *<ValDt>*	[1..1]	Date		67
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	67
	SecurityIdentification *<SctyId>*	[1..1]			68
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		68
	SecurityIdentification *<SctyId>*	[1..1]	Text		69
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C13	69
	FixingDate *<FxgDt>*	[0..1]	Date		69
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		69
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		69
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		70
	SwapLeg *<SwpLeg>*	[0..*]			70
	LegSide *<LegSd>*	[1..1]	CodeSet		70
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		72
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		73
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	73
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C13	73
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C13	74
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		74
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	74
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	74
	LegValuationRate *<LegValtnRate>*	[1..1]			75
	ExchangeRate *<XchgRate>*	[1..1]	Rate		75

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	75
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	75
	LegValueDate *<LegValDt>*	[1..1]	Date		76
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C13	76
	LegSymbol *<LegSymb>*	[1..1]	Text		76
	LegSecurityIdentification *<LegSctyId>*	[1..1]			76
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		76
	SecurityIdentification *<SctyId>*	[1..1]	Text		77
	ProductIdentification *<PdctId>*	[0..1]			77
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		78
Or	**AlternateIdentification** *<AltrnId>*	[1..1]	±		78
Or	**RIC** *<RIC>*	[1..1]	IdentifierSet		78
Or	**TickerSymbol** *<TckrSymb>*	[1..1]	IdentifierSet		78
Or	**Bloomberg** *<Blmbrg>*	[1..1]	IdentifierSet		78
Or	**CTA** *<CTA>*	[1..1]	IdentifierSet		78
Or}	**Common** *<Cmon>*	[1..1]	IdentifierSet		79
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		79
	QueryPeriod *<QryPrd>*	[1..1]	±		79
	QueryStartNumber *<QryStartNb>*	[1..1]	Text		79
	QueryTradeStatus *<QryTradSts>*	[1..1]	CodeSet		79
	SupplementaryData *<SplmtryData>*	[0..*]	±	C11	80

3.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot. (Algorithm)

C5 DeltaIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT'or'FORW', then DeltaIndicator Must be present.

C6 FixingCurrencyAndFixingDateRule

If ForeignExchangeTradeProduct is equal to value 'NDFO', then FixingCurrency and FixingDate must be present.

C7 ForeignExchangeTradeProductRule

If Foreign Exchange Trade Product is equal to 'FORW'or'NDFO'or'SPOT', then ForeignExchangeDetails must be present.

C8 ForeignExchangeTradeProductRule1

If Foreign Exchange Trade Product is equal to 'SWAP', then SwapLeg must be present.

C9 ForwardPointsRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' or 'FORW', then ForwardPoints Must be present.

C10 OptionIndicatiorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT', then OptionIndicator 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 SwapLegRule

If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

C13 ValidationByTable

(Algorithm)

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 Header <Hdr>

Presence: [1..1]

Definition: Message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		40
	ExchangeIdentification *<XchgId>*	[1..1]	Text		40
	InitiatingParty *<InitgPty>*	[1..1]	±		40
	RecipientParty *<RcptPty>*	[0..1]	±		40
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		41
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		41

3.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 192

3.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 192

3.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		166
	Type *<Tp>*	[0..1]	CodeSet		166
	Issuer *<Issr>*	[0..1]	CodeSet		167
	ShortName *<ShrtNm>*	[0..1]	Text		167

3.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		166
	Type *<Tp>*	[0..1]	CodeSet		166
	Issuer *<Issr>*	[0..1]	CodeSet		167
	ShortName *<ShrtNm>*	[0..1]	Text		167

3.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 190

3.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 187

3.4.2 AmendmentRequestIdentification <AmdmntReqId>

Presence: [1..1]

Definition: Identifies the amendment request messge.

AmendmentRequestIdentification <AmdmntReqId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		165
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		165

3.4.3 TradingSideIdentification <TradgSdId>

Presence: [0..1]

Definition: Specifies the trading side of the treasury trade which is captured.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundInformation <*FndInf*>	[0..1]			42
	FundIdentification <*FndId*>	[1..1]	Text		43
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		43
	CustodianIdentification <*CtdnId*>	[0..1]			43
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		43
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		43
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		44
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		44
	TradePartyIdentification <*TradPtyId*>	[1..1]			44
	PartySource <*PtySrc*>	[0..1]	CodeSet		44
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		45
	SubmittingParty <*SubmitgPty*>	[1..1]			45
	PartyIdentification <*PtyId*>	[1..*]			45
	IdentificationType <*IdTp*>	[1..1]	CodeSet		46
	Identification <*Id*>	[1..1]	Text		47
	AccountIdentification <*AcctId*>	[1..*]			47
	AccountType <*AcctTp*>	[1..1]	CodeSet		47
	Identification <*Id*>	[1..1]	±		49

3.4.3.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		43
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		43
	CustodianIdentification <*CtdnId*>	[0..1]			43
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		43
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		43

3.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 192

3.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 192

3.4.3.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification19Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		43
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		43

3.4.3.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		172
	Address <*Adr*>	[0..1]	±		172
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

3.4.3.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		169
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

3.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 180

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 180

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.3.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartySource *<PtySrc>*	[0..1]	CodeSet		44
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		45

3.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 178

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

3.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 192

3.4.3.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			45
	IdentificationType <*IdTp*>	[1..1]	CodeSet		46
	Identification <*Id*>	[1..1]	Text		47
	AccountIdentification <*AcctId*>	[1..*]			47
	AccountType <*AcctTp*>	[1..1]	CodeSet		47
	Identification <*Id*>	[1..1]	±		49

3.4.3.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		46
	Identification <*Id*>	[1..1]	Text		47

3.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 180

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

3.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 192

3.4.3.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		47
	Identification <*Id*>	[1..1]	±		49

3.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 174

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

3.4.3.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 162 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Proprietary *<Prtry>*	[1..1]			162
	Identification *<Id>*	[1..1]	Text		162

3.4.4 CounterpartySideIdentification <CtrPtySdId>

Presence: [0..1]

Definition: Specifies the counterparty side of the treasury trade which is captured.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundInformation <*FndInf*>	[0..1]			50
	FundIdentification <*FndId*>	[1..1]	Text		51
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		51
	CustodianIdentification <*CtdnId*>	[0..1]			51
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		51
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		51
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		52
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		52
	TradePartyIdentification <*TradPtyId*>	[1..1]			52
	PartySource <*PtySrc*>	[0..1]	CodeSet		52
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		53
	SubmittingParty <*SubmitgPty*>	[1..1]			53
	PartyIdentification <*PtyId*>	[1..*]			53
	IdentificationType <*IdTp*>	[1..1]	CodeSet		54
	Identification <*Id*>	[1..1]	Text		55
	AccountIdentification <*AcctId*>	[1..*]			55
	AccountType <*AcctTp*>	[1..1]	CodeSet		55
	Identification <*Id*>	[1..1]	±		57

3.4.4.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		51
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		51
	CustodianIdentification <*CtdnId*>	[0..1]			51
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		51
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		51

3.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 192

3.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 192

3.4.4.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification19Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		51
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		51

3.4.4.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		172
	Address <*Adr*>	[0..1]	±		172
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

3.4.4.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		169
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

3.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 180

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 180

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.4.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartySource *<PtySrc>*	[0..1]	CodeSet		52
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		53

3.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 178

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

3.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 192

3.4.4.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyIdentification *<PtyId>*	[1..*]			53
	IdentificationType *<IdTp>*	[1..1]	CodeSet		54
	Identification *<Id>*	[1..1]	Text		55
	AccountIdentification *<AcctId>*	[1..*]			55
	AccountType *<AcctTp>*	[1..1]	CodeSet		55
	Identification *<Id>*	[1..1]	±		57

3.4.4.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	CodeSet		54
	Identification *<Id>*	[1..1]	Text		55

3.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 180

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

3.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 192

3.4.4.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		55
	Identification <*Id*>	[1..1]	±		57

3.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 174

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

3.4.4.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			162
	Identification <*Id*>	[1..1]	Text		162

3.4.5 TradeDetail <TradDtl>

Presence: [1..1]

Definition: Details of the treasury trade confirmed.

Impacted by: C5 "DeltaIndicatorRule", C6 "FixingCurrencyAndFixingDateRule", C7 "ForeignExchangeTradeProductRule", C8 "ForeignExchangeTradeProductRule1", C9 "ForwardPointsRule", C10 "OptionIndicatiorRule", C12 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		60
	TradeDate *<TradDt>*	[1..1]	Date		60
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		60
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C13	61
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C13	61
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		61
	TradingMode *<TradgMd>*	[1..1]	CodeSet		62
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		63
	Symbol *<Symb>*	[0..1]	Text		63
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	63
	ForeignExchangeDetails *<FXDtls>*	[0..1]			63
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	64
	LastQuantity *<LastQty>*	[1..1]	Amount	C13	65
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		65
	SettlementDate *<SttlmDt>*	[1..1]	Date		66
	ValuationRate *<ValtnRate>*	[1..1]			66
	ExchangeRate *<XchgRate>*	[1..1]	Rate		66
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	66
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	67
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		67
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	67
	ValueDate *<ValDt>*	[1..1]	Date		67
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	67
	SecurityIdentification *<SctyId>*	[1..1]			68
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		68
	SecurityIdentification *<SctyId>*	[1..1]	Text		69
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C13	69
	FixingDate *<FxgDt>*	[0..1]	Date		69
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		69
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		70
	SwapLeg *<SwpLeg>*	[0..*]			70
	LegSide *<LegSd>*	[1..1]	CodeSet		70
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		72
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		73
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	73
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C13	73
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C13	74
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		74
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	74
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	74
	LegValuationRate *<LegValtnRate>*	[1..1]			75
	ExchangeRate *<XchgRate>*	[1..1]	Rate		75
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	75
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	75
	LegValueDate *<LegValDt>*	[1..1]	Date		76
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C13	76
	LegSymbol *<LegSymb>*	[1..1]	Text		76
	LegSecurityIdentification *<LegSctyId>*	[1..1]			76
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		76
	SecurityIdentification *<SctyId>*	[1..1]	Text		77
	ProductIdentification *<PdctId>*	[0..1]			77
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		78
Or	**AlternateIdentification** *<AltrnId>*	[1..1]	±		78
Or	**RIC** *<RIC>*	[1..1]	IdentifierSet		78
Or	**TickerSymbol** *<TckrSymb>*	[1..1]	IdentifierSet		78
Or	**Bloomberg** *<Blmbrg>*	[1..1]	IdentifierSet		78
Or	**CTA** *<CTA>*	[1..1]	IdentifierSet		78
Or}	**Common** *<Cmon>*	[1..1]	IdentifierSet		79
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		79

Constraints

- **DeltaIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT'or'FORW', then DeltaIndicator Must be present.

- **FixingCurrencyAndFixingDateRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO', then FixingCurrency and FixingDate must be present.

- **ForeignExchangeTradeProductRule**

  If Foreign Exchange Trade Product is equal to 'FORW'or'NDFO'or'SPOT', then ForeignExchangeDetails must be present.

- **ForeignExchangeTradeProductRule1**

  If Foreign Exchange Trade Product is equal to 'SWAP', then SwapLeg must be present.

- **ForwardPointsRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' or 'FORW', then ForwardPoints Must be present.

- **OptionIndicatiorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT', then OptionIndicator Must be present.

- **SwapLegRule**

  If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

3.4.5.1 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 192

3.4.5.2 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 187

3.4.5.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 187

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

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

3.4.5.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

3.4.5.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Settlement currency of the trade, agreed by both sides of the trade.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

3.4.5.6 TradingMethod <TradgMtd>

Presence: [0..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 185

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.

CodeName	Name	Definition
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal, and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

3.4.5.7 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 186

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades. .

CodeName	Name	Definition
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

3.4.5.8 ClearingMethod <ClrMtd>

Presence: [1..1]

Definition: Clearing method of the trade, agreed by both sides of the trade.

Datatype: "ClearingMethod1Code" on page 177

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

3.4.5.9 Symbol <Symb>

Presence: [0..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 192

3.4.5.10 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 188

Constraints

- **AnyBIC**

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

3.4.5.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Provides details of the foreign exchange trade including Spot Forward and NDF.

ForeignExchangeDetails <FXDtls> contains the following **Trade3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	64
	LastQuantity <*LastQty*>	[1..1]	Amount	C13	65
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		65
	SettlementDate <*SttlmDt*>	[1..1]	Date		66
	ValuationRate <*ValtnRate*>	[1..1]			66
	ExchangeRate <*XchgRate*>	[1..1]	Rate		66
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	66
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	67
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		67
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C13	67
	ValueDate <*ValDt*>	[1..1]	Date		67
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C4	67
	SecurityIdentification <*SctyId*>	[1..1]			68
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		68
	SecurityIdentification <*SctyId*>	[1..1]	Text		69
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C13	69
	FixingDate <*FxgDt*>	[0..1]	Date		69
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		69
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		69
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		70

3.4.5.11.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 172

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.

3.4.5.11.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

3.4.5.11.3 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the foreign exchange trade.

Datatype: "SettlementDateCode" on page 183

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.

CodeName	Name	Definition
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

3.4.5.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Specifies the date on which the trade will be settled.

Datatype: "ISODate" on page 187

3.4.5.11.5 ValuationRate <ValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade.

ValuationRate <ValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		66
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	66
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	67

3.4.5.11.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

Datatype: "BaseOneRate" on page 191

3.4.5.11.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

3.4.5.11.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

3.4.5.11.6 ForwardPoints <FwdPts>

Presence: [0..1]

Definition: Specifies the forward points of the trade if needed.

Datatype: "DecimalNumber" on page 190

3.4.5.11.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

3.4.5.11.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 187

3.4.5.11.9 RiskAmount <RskAmt>

Presence: [1..1]

Definition: Measurement of the amount of the trade values converted in the US dollars.

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

Datatype: "ActiveCurrencyAndAmount" on page 173

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.11.10 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

SecurityIdentification <SctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		68
	SecurityIdentification <*SctyId*>	[1..1]	Text		69

3.4.5.11.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 179

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank

CodeName	Name	Definition
		markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

3.4.5.11.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 192

3.4.5.11.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

3.4.5.11.12 FixingDate <FxgDt>

Presence: [0..1]

Definition: Date at which the rate determination is made in the NDF trade.

Datatype: "ISODate" on page 187

3.4.5.11.13 OptionIndicator <OptnInd>

Presence: [0..1]

Definition: Indicates whether the spot trade is produced by the option.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

3.4.5.11.14 DeltaIndicator <DltaInd>

Presence: [0..1]

Definition: Indicate the trade whether it's exchange delta.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

3.4.5.11.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 192

3.4.5.12 SwapLeg <SwpLeg>

Presence: [0..*]

Definition: Provides details about each leg of the multileg instrument (foreign exchange swap).

SwapLeg <SwpLeg> contains the following **InstrumentLeg6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LegSide *<LegSd>*	[1..1]	CodeSet		70
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		72
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		73
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	73
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C13	73
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C13	74
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		74
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C13	74
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	74
	LegValuationRate *<LegValtnRate>*	[1..1]			75
	ExchangeRate *<XchgRate>*	[1..1]	Rate		75
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	75
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	75
	LegValueDate *<LegValDt>*	[1..1]	Date		76
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C13	76
	LegSymbol *<LegSymb>*	[1..1]	Text		76
	LegSecurityIdentification *<LegSctyId>*	[1..1]			76
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		76
	SecurityIdentification *<SctyId>*	[1..1]	Text		77

3.4.5.12.1 LegSide <LegSd>

Presence: [1..1]

Definition: Coded list to specify the side of the trade leg.

Datatype: "Side1Code" on page 184

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a

CodeName	Name	Definition
		short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

3.4.5.12.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

Definition: Specifies the date of settlement, in coded form.

Datatype: "SettlementDateCode" on page 183

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.

CodeName	Name	Definition
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

3.4.5.12.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

Definition: Specifies the date and time on which the trade will be settled.

Datatype: "ISODateTime" on page 187

3.4.5.12.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 172

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.

3.4.5.12.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

Definition: Settlement currency of trade leg, agreed by both sides of the trade.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

3.4.5.12.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

3.4.5.12.7 LegForwardPoints <LegFwdPts>

Presence: [1..1]

Definition: Forward points added to last spot rate . May be a negative value. Expressed in decimal form.

Datatype: "DecimalNumber" on page 190

3.4.5.12.8 LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Used for the calculated quantity of the other side of the currency trade. Can be derived from leg order quantity and leg last price.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

3.4.5.12.9 LegRiskAmount <LegRskAmt>

Presence: [1..1]

Definition: Measurement of the leg trade values in terms of a currency (for example,the amount of trade in US dollars)

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

Datatype: "ActiveCurrencyAndAmount" on page 173

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.12.10 LegValuationRate <LegValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade leg.

LegValuationRate <LegValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		75
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	75
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	75

3.4.5.12.10.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

Datatype: "BaseOneRate" on page 191

3.4.5.12.10.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

3.4.5.12.10.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

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.

3.4.5.12.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 187

3.4.5.12.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C13 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

3.4.5.12.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 192

3.4.5.12.14 LegSecurityIdentification <LegSctyId>

Presence: [1..1]

Definition: Security identification of the leg trade.

LegSecurityIdentification <LegSctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		76
	SecurityIdentification *<SctyId>*	[1..1]	Text		77

3.4.5.12.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 179

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

3.4.5.12.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 192

3.4.5.13 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Identification of the treasury trade product, as assigned under a formal or proprietary identification scheme.

ProductIdentification <PdctId> contains one of the following **SecurityIdentification22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		78
Or	**AlternateIdentification** <*AltrnId*>	[1..1]	±		78
Or	**RIC** <*RIC*>	[1..1]	IdentifierSet		78
Or	**TickerSymbol** <*TckrSymb*>	[1..1]	IdentifierSet		78
Or	**Bloomberg** <*Blmbrg*>	[1..1]	IdentifierSet		78
Or	**CTA** <*CTA*>	[1..1]	IdentifierSet		78
Or}	**Common** <*Cmon*>	[1..1]	IdentifierSet		79

3.4.5.13.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 189

3.4.5.13.2 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

AlternateIdentification <AltrnId> contains the following elements (see "AlternateIdentification1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		169
	IdentificationSource <*IdSrc*>	[1..1]	±		169

3.4.5.13.3 RIC <RIC>

Presence: [1..1]

Definition: Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.

Datatype: "RICIdentifier" on page 189

3.4.5.13.4 TickerSymbol <TckrSymb>

Presence: [1..1]

Definition: Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.

Datatype: "TickerIdentifier" on page 190

3.4.5.13.5 Bloomberg <Blmbrg>

Presence: [1..1]

Definition: Identifier of a security assigned by the Bloomberg organisation.

Datatype: "BloombergIdentifier" on page 188

3.4.5.13.6 CTA <CTA>

Presence: [1..1]

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Datatype: "ConsolidatedTapeAssociationIdentifier" on page 188

3.4.5.13.7 Common <Cmon>

Presence: [1..1]

Definition: Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.

Datatype: "EuroclearClearstreamIdentifier" on page 189

3.4.5.14 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 192

3.4.6 QueryPeriod <QryPrd>

Presence: [1..1]

Definition: Period of the inquiry.

QueryPeriod <QryPrd> contains the following elements (see "Period4" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartDate <*StartDt*>	[1..1]			163
{Or	Date <*Dt*>	[1..1]	±		163
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164
	EndDate <*EndDt*>	[1..1]			164
{Or	Date <*Dt*>	[1..1]	±		164
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164

3.4.7 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Number which the query results will start from.

Datatype: "Max35NumericText" on page 191

3.4.8 QueryTradeStatus <QryTradSts>

Presence: [1..1]

Definition: Specifies the inquiry status of the trade.

Datatype: "QueryTradeStatus1Code" on page 182

CodeName	Name	Definition
QAST	QueryAllStatus	Query for all trades.
QCTR	QueryCanceledTrade	Query for trades have been canceled.
QCIR	QueryCancellingTrade	Query for cancelling trades.

CodeName	Name	Definition
QETR	QueryEmergencyTrade	Query for emergency trades.
QNTR	QueryNewTrade	Query for new trades.
QRTR	QueryReplacedTrade	Query for trades have been replaced.

3.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 168 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		168
	Envelope *<Envlp>*	[1..1]	(External Schema)		168

Constraints

- **SupplementaryDataRule**

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

4 fxtr.036.001.01 ForeignExchangeTradeConfirmationRequest CancellationRequestV01

4.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationRequestCancellationRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.

Usage

The request is sent by the market participants to the CMU after the confirmation is requested.

Outline

The ForeignExchangeTradeConfirmationRequestCancellationRequestV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Header

Message management information.

B. CancellationRequestIdentification

Identifies the cancellation request messge.

C. TradingSideIdentification

Specifies the trading side of the treasury trade which is captured.

D. CounterpartyRoleIdentification

Specifies the counterparty side of the treasury trade which is captured.

E. TradeIdentification

Identifier of the trade that needs to be cancelled.

F. UnderlyingProductType

Specifies the underlying product type.

G. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfReqCxlReq>	[1..1]			
	Header *<Hdr>*	[1..1]			84
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		84
	ExchangeIdentification *<XchgId>*	[1..1]	Text		84
	InitiatingParty *<InitgPty>*	[1..1]	±		84
	RecipientParty *<RcptPty>*	[0..1]	±		85
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		85
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		85
	CancellationRequestIdentification *<CxlReqId>*	[0..1]	±		85
	TradingSideIdentification *<TradgSdId>*	[1..1]			85
	FundInformation *<FndInf>*	[0..1]			86
	FundIdentification *<FndId>*	[1..1]	Text		87
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		87
	CustodianIdentification *<CtdnId>*	[0..1]			87
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		87
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		87
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		88
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		88
	TradePartyIdentification *<TradPtyId>*	[1..1]			88
	PartySource *<PtySrc>*	[0..1]	CodeSet		88
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		89
	SubmittingParty *<SubmitgPty>*	[1..1]			89
	PartyIdentification *<PtyId>*	[1..*]			89
	IdentificationType *<IdTp>*	[1..1]	CodeSet		90
	Identification *<Id>*	[1..1]	Text		91
	AccountIdentification *<AcctId>*	[1..*]			91
	AccountType *<AcctTp>*	[1..1]	CodeSet		91
	Identification *<Id>*	[1..1]	±		93
	CounterpartyRoleIdentification *<CtrPtyRoleId>*	[1..1]			93
	FundInformation *<FndInf>*	[0..1]			94

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		95
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		95
	CustodianIdentification <*CtdnId*>	[0..1]			95
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		95
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		95
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		96
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		96
	TradePartyIdentification <*TradPtyId*>	[1..1]			96
	PartySource <*PtySrc*>	[0..1]	CodeSet		96
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		97
	SubmittingParty <*SubmitgPty*>	[1..1]			97
	PartyIdentification <*PtyId*>	[1..*]			97
	IdentificationType <*IdTp*>	[1..1]	CodeSet		98
	Identification <*Id*>	[1..1]	Text		99
	AccountIdentification <*AcctId*>	[1..*]			99
	AccountType <*AcctTp*>	[1..1]	CodeSet		99
	Identification <*Id*>	[1..1]	±		101
	TradeIdentification <*TradId*>	[1..1]	Text		101
	UnderlyingProductType <*UndrlygPdctTp*>	[1..1]	CodeSet		101
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	102

4.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 Header <Hdr>

Presence: [1..1]

Definition: Message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		84
	ExchangeIdentification *<XchgId>*	[1..1]	Text		84
	InitiatingParty *<InitgPty>*	[1..1]	±		84
	RecipientParty *<RcptPty>*	[0..1]	±		85
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		85
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		85

4.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 192

4.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 192

4.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		166
	Type *<Tp>*	[0..1]	CodeSet		166
	Issuer *<Issr>*	[0..1]	CodeSet		167
	ShortName *<ShrtNm>*	[0..1]	Text		167

4.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	Type <*Tp*>	[0..1]	CodeSet		166
	Issuer <*Issr*>	[0..1]	CodeSet		167
	ShortName <*ShrtNm*>	[0..1]	Text		167

4.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 190

4.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 187

4.4.2 CancellationRequestIdentification <CxlReqId>

Presence: [0..1]

Definition: Identifies the cancellation request messge.

CancellationRequestIdentification <CxlReqId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

4.4.3 TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Specifies the trading side of the treasury trade which is captured.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundInformation <*FndInf*>	[0..1]			86
	FundIdentification <*FndId*>	[1..1]	Text		87
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		87
	CustodianIdentification <*CtdnId*>	[0..1]			87
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		87
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		87
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		88
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		88
	TradePartyIdentification <*TradPtyId*>	[1..1]			88
	PartySource <*PtySrc*>	[0..1]	CodeSet		88
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		89
	SubmittingParty <*SubmitgPty*>	[1..1]			89
	PartyIdentification <*PtyId*>	[1..*]			89
	IdentificationType <*IdTp*>	[1..1]	CodeSet		90
	Identification <*Id*>	[1..1]	Text		91
	AccountIdentification <*AcctId*>	[1..*]			91
	AccountType <*AcctTp*>	[1..1]	CodeSet		91
	Identification <*Id*>	[1..1]	±		93

4.4.3.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		87
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		87
	CustodianIdentification <*CtdnId*>	[0..1]			87
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		87
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		87

4.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 192

4.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 192

4.4.3.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification19Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		87
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		87

4.4.3.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		172
	Address <*Adr*>	[0..1]	±		172
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

4.4.3.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		169
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

4.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 180

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

4.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 180

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

4.4.3.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartySource *<PtySrc>*	[0..1]	CodeSet		88
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		89

4.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 178

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

4.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 192

4.4.3.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			89
	IdentificationType <*IdTp*>	[1..1]	CodeSet		90
	Identification <*Id*>	[1..1]	Text		91
	AccountIdentification <*AcctId*>	[1..*]			91
	AccountType <*AcctTp*>	[1..1]	CodeSet		91
	Identification <*Id*>	[1..1]	±		93

4.4.3.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		90
	Identification <*Id*>	[1..1]	Text		91

4.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 180

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

4.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 192

4.4.3.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountType *<AcctTp>*	[1..1]	CodeSet		91
	Identification *<Id>*	[1..1]	±		93

4.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 174

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

4.4.3.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			162
	Identification <*Id*>	[1..1]	Text		162

4.4.4 CounterpartyRoleIdentification <CtrPtyRoleId>

Presence: [1..1]

Definition: Specifies the counterparty side of the treasury trade which is captured.

CounterpartyRoleIdentification <CtrPtyRoleId> contains the following **TradePartyIdentification7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			94
	FundIdentification *<FndId>*	[1..1]	Text		95
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		95
	CustodianIdentification *<CtdnId>*	[0..1]			95
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		95
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		95
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		96
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		96
	TradePartyIdentification *<TradPtyId>*	[1..1]			96
	PartySource *<PtySrc>*	[0..1]	CodeSet		96
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		97
	SubmittingParty *<SubmitgPty>*	[1..1]			97
	PartyIdentification *<PtyId>*	[1..*]			97
	IdentificationType *<IdTp>*	[1..1]	CodeSet		98
	Identification *<Id>*	[1..1]	Text		99
	AccountIdentification *<AcctId>*	[1..*]			99
	AccountType *<AcctTp>*	[1..1]	CodeSet		99
	Identification *<Id>*	[1..1]	±		101

4.4.4.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		95
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		95
	CustodianIdentification *<CtdnId>*	[0..1]			95
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		95
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		95

4.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 192

4.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 192

4.4.4.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification19Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		95
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		95

4.4.4.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		172
	Address <*Adr*>	[0..1]	±		172
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

4.4.4.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		169
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

4.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 180

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

4.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 180

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

4.4.4.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartySource <*PtySrc*>	[0..1]	CodeSet		96
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		97

4.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 178

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

4.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 192

4.4.4.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			97
	IdentificationType <*IdTp*>	[1..1]	CodeSet		98
	Identification <*Id*>	[1..1]	Text		99
	AccountIdentification <*AcctId*>	[1..*]			99
	AccountType <*AcctTp*>	[1..1]	CodeSet		99
	Identification <*Id*>	[1..1]	±		101

4.4.4.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		98
	Identification <*Id*>	[1..1]	Text		99

4.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 180

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

4.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 192

4.4.4.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		99
	Identification <*Id*>	[1..1]	±		101

4.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 174

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

4.4.4.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 162 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Proprietary *<Prtry>*	[1..1]			162
	Identification *<Id>*	[1..1]	Text		162

4.4.5 TradeIdentification <TradId>

Presence: [1..1]

Definition: Identifier of the trade that needs to be cancelled.

Datatype: "Max35Text" on page 192

4.4.6 UnderlyingProductType <UndrlygPdctTp>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 187

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

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

4.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C3 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		168
	Envelope <*Envlp*>	[1..1]	(External Schema)		168

Constraints

- **SupplementaryDataRule**

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

5 fxtr.037.001.01 ForeignExchangeTradeConfirmationStatusAdviceV01

5.1 MessageDefinition Functionality

Scope

The ForeignExchageTradeConfirmationStatusAdvice message is sent from a Central matching utility (CMU) to a market participant to advise the matching status of the trade.

Usage

The confirmation status advice is sent by the CMU to the market participants after they received the confirmation request.

Outline

The ForeignExchangeTradeConfirmationStatusAdviceV01 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. Header

Advice message management information.

B. AdviceIdentification

Identifies the advice message.

C. TradingSideIdentification

Specifies the trading side of the treasury trade which is captured.

D. CounterpartySideIdentification

Specifies the counterparty side of the treasury trade which is captured.

E. TradeDetail

Details of the treasury trade confirmed .

F. ConfirmationInformation

Details of the confirmation in the CMU.

G. Reference

Additional reference of this message .

H. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfStsAdvc>	[1..1]			
	Header *<Hdr>*	[1..1]			109
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		109
	ExchangeIdentification *<XchgId>*	[1..1]	Text		110
	InitiatingParty *<InitgPty>*	[1..1]	±		110
	RecipientParty *<RcptPty>*	[0..1]	±		110
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		110
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		110
	AdviceIdentification *<AdvcId>*	[0..1]	±		111
	TradingSideIdentification *<TradgSdId>*	[1..1]			111
	FundInformation *<FndInf>*	[0..1]			112
	FundIdentification *<FndId>*	[1..1]	Text		112
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		112
	CustodianIdentification *<CtdnId>*	[0..1]			112
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		112
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		113
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		113
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		113
	TradePartyIdentification *<TradPtyId>*	[1..1]			113
	PartySource *<PtySrc>*	[0..1]	CodeSet		114
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		114
	SubmittingParty *<SubmitgPty>*	[1..1]			114
	PartyIdentification *<PtyId>*	[1..*]			115
	IdentificationType *<IdTp>*	[1..1]	CodeSet		115
	Identification *<Id>*	[1..1]	Text		116
	AccountIdentification *<AcctId>*	[1..*]			116
	AccountType *<AcctTp>*	[1..1]	CodeSet		117
	Identification *<Id>*	[1..1]	±		118
	CounterpartySideIdentification *<CtrPtySdId>*	[1..1]			119
	FundInformation *<FndInf>*	[0..1]			119

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		120
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		120
	CustodianIdentification *<CtdnId>*	[0..1]			120
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		120
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		121
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		121
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		121
	TradePartyIdentification *<TradPtyId>*	[1..1]			121
	PartySource *<PtySrc>*	[0..1]	CodeSet		121
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		122
	SubmittingParty *<SubmitgPty>*	[1..1]			122
	PartyIdentification *<PtyId>*	[1..*]			122
	IdentificationType *<IdTp>*	[1..1]	CodeSet		123
	Identification *<Id>*	[1..1]	Text		124
	AccountIdentification *<AcctId>*	[1..*]			124
	AccountType *<AcctTp>*	[1..1]	CodeSet		124
	Identification *<Id>*	[1..1]	±		126
	TradeDetail *<TradDtl>*	[1..1]		C5, C6, C7, C8, C9, C11, C13	126
	TradeIdentification *<TradId>*	[1..1]	Text		129
	TradeDate *<TradDt>*	[1..1]	Date		129
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		129
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C14	130
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C14	130
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		130
	TradingMode *<TradgMd>*	[1..1]	CodeSet		131
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		132
	Symbol *<Symb>*	[0..1]	Text		132
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	132
	ForeignExchangeDetails *<FXDtls>*	[0..1]			132
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	133

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LastQuantity *<LastQty>*	[1..1]	Amount	C14	134
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		134
	SettlementDate *<SttlmDt>*	[1..1]	Date		135
	ValuationRate *<ValtnRate>*	[1..1]			135
	ExchangeRate *<XchgRate>*	[1..1]	Rate		135
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	135
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	136
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		136
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C14	136
	ValueDate *<ValDt>*	[1..1]	Date		136
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	136
	SecurityIdentification *<SctyId>*	[1..1]			137
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		137
	SecurityIdentification *<SctyId>*	[1..1]	Text		138
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C14	138
	FixingDate *<FxgDt>*	[0..1]	Date		138
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		138
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		138
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		139
	SwapLeg *<SwpLeg>*	[0..*]			139
	LegSide *<LegSd>*	[1..1]	CodeSet		139
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		141
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		142
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	142
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C14	142
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C14	143
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		143
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C14	143
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	143
	LegValuationRate *<LegValtnRate>*	[1..1]			144
	ExchangeRate *<XchgRate>*	[1..1]	Rate		144

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	144
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	144
	LegValueDate <*LegValDt*>	[1..1]	Date		145
	LegCurrency <*LegCcy*>	[1..1]	CodeSet	C14	145
	LegSymbol <*LegSymb*>	[1..1]	Text		145
	LegSecurityIdentification <*LegSctyId*>	[1..1]			145
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		145
	SecurityIdentification <*SctyId*>	[1..1]	Text		146
	ProductIdentification <*PdctId*>	[0..1]			146
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		147
Or	**AlternateIdentification** <*AltrnId*>	[1..1]	±		147
Or	**RIC** <*RIC*>	[1..1]	IdentifierSet		147
Or	**TickerSymbol** <*TckrSymb*>	[1..1]	IdentifierSet		147
Or	**Bloomberg** <*Blmbrg*>	[1..1]	IdentifierSet		147
Or	**CTA** <*CTA*>	[1..1]	IdentifierSet		147
Or}	**Common** <*Cmon*>	[1..1]	IdentifierSet		148
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		148
	ConfirmationInformation <*ConfInf*>	[1..1]			148
	ConfirmationStatus <*ConfSts*>	[1..1]	CodeSet		148
	ConfirmationTime <*ConfTm*>	[0..1]	DateTime		149
	TradePartyConfirmationTime <*TradPtyConfTm*>	[0..1]	DateTime		149
	InitiatingPartyConfirmationTime <*InitgPtyConfTm*>	[0..1]	DateTime		149
	ConfirmationType <*ConfTp*>	[1..1]	CodeSet		149
	RequestIdentification <*ReqId*>	[1..1]	±		150
	QueryStartNumber <*QryStartNb*>	[1..1]	Text		150
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Quantity		150
	PageNumber <*PgNb*>	[1..1]	Text		150
	QueryPageNumber <*QryPgNb*>	[1..1]	Text		150
	MessageNumberOfCurrentPage <*MsgNbOfCurPg*>	[1..1]	Quantity		150
	ListOrderNumber <*ListOrdrNb*>	[1..1]	Quantity		151
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		151

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LastReportRequested *<LastRptReqd>*	[1..1]	Indicator		151
	Reference *<Ref>*	[0..1]		C10	151
	Reference *<Ref>*	[1..1]	Text		152
	MessageName *<MsgNm>*	[0..1]	Text		152
	ReferenceIssuer *<RefIssr>*	[0..1]			152
	Name *<Nm>*	[1..1]	Text		152
	SupplementaryData *<SplmtryData>*	[0..*]	±	C12	152

5.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot. (Algorithm)

C5 DeltaIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT'or'FORW', then DeltaIndicator Must be present.

C6 FixingCurrencyAndFixingDateRule

If ForeignExchangeTradeProduct is equal to value 'NDFO', then FixingCurrency and FixingDate must be present.

C7 ForeignExchangeTradeProductRule

If Foreign Exchange Trade Product is equal to 'FORW'or'NDFO'or'SPOT', then ForeignExchangeDetails must be present.

C8 ForeignExchangeTradeProductRule1

If Foreign Exchange Trade Product is equal to 'SWAP', then SwapLeg must be present.

C9 ForwardPointsRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' or 'FORW', then ForwardPoints Must be present.

C10 IssuerAndOrMessageNameRule

If MessageName is not present, then ReferenceIssuer is mandatory. If MessageName is present, then ReferenceIssuer is optional.

C11 OptionIndicatiorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT', then OptionIndicator Must be present.

C12 SupplementaryDataRule

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

C13 SwapLegRule

If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

C14 ValidationByTable

(Algorithm)

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 Header <Hdr>

Presence: [1..1]

Definition: Advice message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FormatVersion <*FrmtVrsn*>	[1..1]	Text		109
	ExchangeIdentification <*XchgId*>	[1..1]	Text		110
	InitiatingParty <*InitgPty*>	[1..1]	±		110
	RecipientParty <*RcptPty*>	[0..1]	±		110
	MessageSequenceNumber <*MsgSeqNb*>	[1..1]	Quantity		110
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		110

5.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 192

5.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 192

5.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	Type <*Tp*>	[0..1]	CodeSet		166
	Issuer <*Issr*>	[0..1]	CodeSet		167
	ShortName <*ShrtNm*>	[0..1]	Text		167

5.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	Type <*Tp*>	[0..1]	CodeSet		166
	Issuer <*Issr*>	[0..1]	CodeSet		167
	ShortName <*ShrtNm*>	[0..1]	Text		167

5.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 190

5.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 187

5.4.2 AdviceIdentification <AdvcId>

Presence: [0..1]

Definition: Identifies the advice message.

AdviceIdentification <AdvcId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

5.4.3 TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Specifies the trading side of the treasury trade which is captured.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundInformation <*FndInf*>	[0..1]			112
	FundIdentification <*FndId*>	[1..1]	Text		112
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		112
	CustodianIdentification <*CtdnId*>	[0..1]			112
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		112
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		113
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		113
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		113
	TradePartyIdentification <*TradPtyId*>	[1..1]			113
	PartySource <*PtySrc*>	[0..1]	CodeSet		114
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		114
	SubmittingParty <*SubmitgPty*>	[1..1]			114
	PartyIdentification <*PtyId*>	[1..*]			115
	IdentificationType <*IdTp*>	[1..1]	CodeSet		115
	Identification <*Id*>	[1..1]	Text		116
	AccountIdentification <*AcctId*>	[1..*]			116
	AccountType <*AcctTp*>	[1..1]	CodeSet		117
	Identification <*Id*>	[1..1]	±		118

5.4.3.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		112
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		112
	CustodianIdentification *<CtdnId>*	[0..1]			112
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		112
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		113

5.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 192

5.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 192

5.4.3.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification19Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		112
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		113

5.4.3.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		172
	Address *<Adr>*	[0..1]	±		172
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		172

5.4.3.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 169 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet		169
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		170

5.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 180

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

5.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 180

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

5.4.3.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartySource <*PtySrc*>	[0..1]	CodeSet		114
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		114

5.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 178

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

5.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 192

5.4.3.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification *<PtyId>*	[1..*]			115
	IdentificationType *<IdTp>*	[1..1]	CodeSet		115
	Identification *<Id>*	[1..1]	Text		116
	AccountIdentification *<AcctId>*	[1..*]			116
	AccountType *<AcctTp>*	[1..1]	CodeSet		117
	Identification *<Id>*	[1..1]	±		118

5.4.3.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	CodeSet		115
	Identification *<Id>*	[1..1]	Text		116

5.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 180

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.

CodeName	Name	Definition
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

5.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 192

5.4.3.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		117
	Identification <*Id*>	[1..1]	±		118

5.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 174

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.

CodeName	Name	Definition
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

5.4.3.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 162 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Proprietary *<Prtry>*	[1..1]			162
	Identification *<Id>*	[1..1]	Text		162

5.4.4 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Specifies the counterparty side of the treasury trade which is captured.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			119
	FundIdentification *<FndId>*	[1..1]	Text		120
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		120
	CustodianIdentification *<CtdnId>*	[0..1]			120
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		120
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		121
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		121
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		121
	TradePartyIdentification *<TradPtyId>*	[1..1]			121
	PartySource *<PtySrc>*	[0..1]	CodeSet		121
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		122
	SubmittingParty *<SubmitgPty>*	[1..1]			122
	PartyIdentification *<PtyId>*	[1..*]			122
	IdentificationType *<IdTp>*	[1..1]	CodeSet		123
	Identification *<Id>*	[1..1]	Text		124
	AccountIdentification *<AcctId>*	[1..*]			124
	AccountType *<AcctTp>*	[1..1]	CodeSet		124
	Identification *<Id>*	[1..1]	±		126

5.4.4.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		120
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		120
	CustodianIdentification <*CtdnId*>	[0..1]			120
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		120
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		121

5.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 192

5.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 192

5.4.4.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification19Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		120
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		121

5.4.4.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		172
	Address <*Adr*>	[0..1]	±		172
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

5.4.4.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		169
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

5.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 180

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

5.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 180

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

5.4.4.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartySource <*PtySrc*>	[0..1]	CodeSet		121
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		122

5.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 178

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

5.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 192

5.4.4.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification *<PtyId>*	[1..*]			122
	IdentificationType *<IdTp>*	[1..1]	CodeSet		123
	Identification *<Id>*	[1..1]	Text		124
	AccountIdentification *<AcctId>*	[1..*]			124
	AccountType *<AcctTp>*	[1..1]	CodeSet		124
	Identification *<Id>*	[1..1]	±		126

5.4.4.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		123
	Identification <*Id*>	[1..1]	Text		124

5.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 180

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.

CodeName	Name	Definition
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

5.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 192

5.4.4.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		124
	Identification <*Id*>	[1..1]	±		126

5.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 174

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.

CodeName	Name	Definition
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.

CodeName	Name	Definition
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

5.4.4.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			162
	Identification <*Id*>	[1..1]	Text		162

5.4.5 TradeDetail <TradDtl>

Presence: [1..1]

Definition: Details of the treasury trade confirmed .

Impacted by: C5 "DeltaIndicatorRule", C6 "FixingCurrencyAndFixingDateRule", C7 "ForeignExchangeTradeProductRule", C8 "ForeignExchangeTradeProductRule1", C9 "ForwardPointsRule", C11 "OptionIndicatiorRule", C13 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		129
	TradeDate *<TradDt>*	[1..1]	Date		129
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		129
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C14	130
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C14	130
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		130
	TradingMode *<TradgMd>*	[1..1]	CodeSet		131
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		132
	Symbol *<Symb>*	[0..1]	Text		132
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	132
	ForeignExchangeDetails *<FXDtls>*	[0..1]			132
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	133
	LastQuantity *<LastQty>*	[1..1]	Amount	C14	134
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		134
	SettlementDate *<SttlmDt>*	[1..1]	Date		135
	ValuationRate *<ValtnRate>*	[1..1]			135
	ExchangeRate *<XchgRate>*	[1..1]	Rate		135
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	135
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	136
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		136
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C14	136
	ValueDate *<ValDt>*	[1..1]	Date		136
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	136
	SecurityIdentification *<SctyId>*	[1..1]			137
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		137
	SecurityIdentification *<SctyId>*	[1..1]	Text		138
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C14	138
	FixingDate *<FxgDt>*	[0..1]	Date		138
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		138
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		138

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		139
	SwapLeg *<SwpLeg>*	[0..*]			139
	LegSide *<LegSd>*	[1..1]	CodeSet		139
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		141
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		142
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	142
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C14	142
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C14	143
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		143
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C14	143
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	143
	LegValuationRate *<LegValtnRate>*	[1..1]			144
	ExchangeRate *<XchgRate>*	[1..1]	Rate		144
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	144
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	144
	LegValueDate *<LegValDt>*	[1..1]	Date		145
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C14	145
	LegSymbol *<LegSymb>*	[1..1]	Text		145
	LegSecurityIdentification *<LegSctyId>*	[1..1]			145
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		145
	SecurityIdentification *<SctyId>*	[1..1]	Text		146
	ProductIdentification *<PdctId>*	[0..1]			146
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		147
Or	**AlternateIdentification** *<AltrnId>*	[1..1]	±		147
Or	**RIC** *<RIC>*	[1..1]	IdentifierSet		147
Or	**TickerSymbol** *<TckrSymb>*	[1..1]	IdentifierSet		147
Or	**Bloomberg** *<Blmbrg>*	[1..1]	IdentifierSet		147
Or	**CTA** *<CTA>*	[1..1]	IdentifierSet		147
Or}	**Common** *<Cmon>*	[1..1]	IdentifierSet		148
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		148

Constraints

- **DeltaIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT'or'FORW', then DeltaIndicator Must be present.

- **FixingCurrencyAndFixingDateRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO', then FixingCurrency and FixingDate must be present.

- **ForeignExchangeTradeProductRule**

  If Foreign Exchange Trade Product is equal to 'FORW'or'NDFO'or'SPOT', then ForeignExchangeDetails must be present.

- **ForeignExchangeTradeProductRule1**

  If Foreign Exchange Trade Product is equal to 'SWAP', then SwapLeg must be present.

- **ForwardPointsRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' or 'FORW', then ForwardPoints Must be present.

- **OptionIndicatiorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT', then OptionIndicator Must be present.

- **SwapLegRule**

  If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

5.4.5.1 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 192

5.4.5.2 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 187

5.4.5.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 187

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

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

5.4.5.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

5.4.5.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Settlement currency of the trade, agreed by both sides of the trade.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

5.4.5.6 TradingMethod <TradgMtd>

Presence: [0..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 185

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.

CodeName	Name	Definition
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal, and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

5.4.5.7 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 186

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades. .

CodeName	Name	Definition
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

5.4.5.8 ClearingMethod <ClrMtd>

Presence: [1..1]

Definition: Clearing method of the trade, agreed by both sides of the trade.

Datatype: "ClearingMethod1Code" on page 177

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

5.4.5.9 Symbol <Symb>

Presence: [0..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 192

5.4.5.10 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 188

Constraints

- **AnyBIC**

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

5.4.5.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Provides details of the foreign exchange trade including Spot Forward and NDF.

ForeignExchangeDetails <FXDtls> contains the following **Trade3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	133
	LastQuantity <*LastQty*>	[1..1]	Amount	C14	134
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		134
	SettlementDate <*SttlmDt*>	[1..1]	Date		135
	ValuationRate <*ValtnRate*>	[1..1]			135
	ExchangeRate <*XchgRate*>	[1..1]	Rate		135
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	135
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	136
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		136
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C14	136
	ValueDate <*ValDt*>	[1..1]	Date		136
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C4	136
	SecurityIdentification <*SctyId*>	[1..1]			137
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		137
	SecurityIdentification <*SctyId*>	[1..1]	Text		138
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C14	138
	FixingDate <*FxgDt*>	[0..1]	Date		138
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		138
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		138
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		139

5.4.5.11.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 172

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

5.4.5.11.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

5.4.5.11.3 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the foreign exchange trade.

Datatype: "SettlementDateCode" on page 183

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.

CodeName	Name	Definition
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

5.4.5.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Specifies the date on which the trade will be settled.

Datatype: "ISODate" on page 187

5.4.5.11.5 ValuationRate <ValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade.

ValuationRate <ValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		135
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	135
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	136

5.4.5.11.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

Datatype: "BaseOneRate" on page 191

5.4.5.11.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

Constraints

- **ActiveCurrency**

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

5.4.5.11.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

Constraints

- **ActiveCurrency**

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

5.4.5.11.6 ForwardPoints <FwdPts>

Presence: [0..1]

Definition: Specifies the forward points of the trade if needed.

Datatype: "DecimalNumber" on page 190

5.4.5.11.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

5.4.5.11.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 187

5.4.5.11.9 RiskAmount <RskAmt>

Presence: [1..1]

Definition: Measurement of the amount of the trade values converted in the US dollars.

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

Datatype: "ActiveCurrencyAndAmount" on page 173

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.11.10 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

SecurityIdentification <SctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		137
	SecurityIdentification <*SctyId*>	[1..1]	Text		138

5.4.5.11.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 179

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank

CodeName	Name	Definition
		markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

5.4.5.11.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 192

5.4.5.11.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

5.4.5.11.12 FixingDate <FxgDt>

Presence: [0..1]

Definition: Date at which the rate determination is made in the NDF trade.

Datatype: "ISODate" on page 187

5.4.5.11.13 OptionIndicator <OptnInd>

Presence: [0..1]

Definition: Indicates whether the spot trade is produced by the option.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

5.4.5.11.14 DeltaIndicator <DltaInd>

Presence: [0..1]

Definition: Indicate the trade whether it's exchange delta.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

5.4.5.11.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 192

5.4.5.12 SwapLeg <SwpLeg>

Presence: [0..*]

Definition: Provides details about each leg of the multileg instrument (foreign exchange swap).

SwapLeg <SwpLeg> contains the following **InstrumentLeg6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LegSide *<LegSd>*	[1..1]	CodeSet		139
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		141
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		142
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	142
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C14	142
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C14	143
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		143
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C14	143
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	143
	LegValuationRate *<LegValtnRate>*	[1..1]			144
	ExchangeRate *<XchgRate>*	[1..1]	Rate		144
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	144
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	144
	LegValueDate *<LegValDt>*	[1..1]	Date		145
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C14	145
	LegSymbol *<LegSymb>*	[1..1]	Text		145
	LegSecurityIdentification *<LegSctyId>*	[1..1]			145
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		145
	SecurityIdentification *<SctyId>*	[1..1]	Text		146

5.4.5.12.1 LegSide <LegSd>

Presence: [1..1]

Definition: Coded list to specify the side of the trade leg.

Datatype: "Side1Code" on page 184

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a

CodeName	Name	Definition
		short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

5.4.5.12.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

Definition: Specifies the date of settlement, in coded form.

Datatype: "SettlementDateCode" on page 183

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.

CodeName	Name	Definition
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

5.4.5.12.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

Definition: Specifies the date and time on which the trade will be settled.

Datatype: "ISODateTime" on page 187

5.4.5.12.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 172

Constraints

- **ActiveCurrency**

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

5.4.5.12.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

Definition: Settlement currency of trade leg, agreed by both sides of the trade.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

5.4.5.12.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

5.4.5.12.7 LegForwardPoints <LegFwdPts>

Presence: [1..1]

Definition: Forward points added to last spot rate . May be a negative value. Expressed in decimal form.

Datatype: "DecimalNumber" on page 190

5.4.5.12.8 LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Used for the calculated quantity of the other side of the currency trade. Can be derived from leg order quantity and leg last price.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 173

Constraints

- **ValidationByTable**

5.4.5.12.9 LegRiskAmount <LegRskAmt>

Presence: [1..1]

Definition: Measurement of the leg trade values in terms of a currency (for example,the amount of trade in US dollars)

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

Datatype: "ActiveCurrencyAndAmount" on page 173

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.12.10 LegValuationRate <LegValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade leg.

LegValuationRate <LegValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		144
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	144
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	144

5.4.5.12.10.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

Datatype: "BaseOneRate" on page 191

5.4.5.12.10.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

Constraints

- **ActiveCurrency**

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

5.4.5.12.10.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 176

Constraints

- **ActiveCurrency**

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

5.4.5.12.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 187

5.4.5.12.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C14 "ValidationByTable"

Datatype: "CurrencyCode" on page 178

Constraints

- **ValidationByTable**

5.4.5.12.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 192

5.4.5.12.14 LegSecurityIdentification <LegSctyId>

Presence: [1..1]

Definition: Security identification of the leg trade.

LegSecurityIdentification <LegSctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		145
	SecurityIdentification *<SctyId>*	[1..1]	Text		146

5.4.5.12.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 179

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

5.4.5.12.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 192

5.4.5.13 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Identification of the treasury trade product, as assigned under a formal or proprietary identification scheme.

ProductIdentification <PdctId> contains one of the following **SecurityIdentification22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		147
Or	**AlternateIdentification** <*AltrnId*>	[1..1]	±		147
Or	**RIC** <*RIC*>	[1..1]	IdentifierSet		147
Or	**TickerSymbol** <*TckrSymb*>	[1..1]	IdentifierSet		147
Or	**Bloomberg** <*Blmbrg*>	[1..1]	IdentifierSet		147
Or	**CTA** <*CTA*>	[1..1]	IdentifierSet		147
Or}	**Common** <*Cmon*>	[1..1]	IdentifierSet		148

5.4.5.13.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 189

5.4.5.13.2 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

AlternateIdentification <AltrnId> contains the following elements (see "AlternateIdentification1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		169
	IdentificationSource <*IdSrc*>	[1..1]	±		169

5.4.5.13.3 RIC <RIC>

Presence: [1..1]

Definition: Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.

Datatype: "RICIdentifier" on page 189

5.4.5.13.4 TickerSymbol <TckrSymb>

Presence: [1..1]

Definition: Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.

Datatype: "TickerIdentifier" on page 190

5.4.5.13.5 Bloomberg <Blmbrg>

Presence: [1..1]

Definition: Identifier of a security assigned by the Bloomberg organisation.

Datatype: "BloombergIdentifier" on page 188

5.4.5.13.6 CTA <CTA>

Presence: [1..1]

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Datatype: "ConsolidatedTapeAssociationIdentifier" on page 188

5.4.5.13.7 Common <Cmon>

Presence: [1..1]

Definition: Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.

Datatype: "EuroclearClearstreamIdentifier" on page 189

5.4.5.14 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 192

5.4.6 ConfirmationInformation <ConfInf>

Presence: [1..1]

Definition: Details of the confirmation in the CMU.

ConfirmationInformation <ConfInf> contains the following **Confirmation1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ConfirmationStatus <*ConfSts*>	[1..1]	CodeSet		148
	ConfirmationTime <*ConfTm*>	[0..1]	DateTime		149
	TradePartyConfirmationTime <*TradPtyConfTm*>	[0..1]	DateTime		149
	InitiatingPartyConfirmationTime <*InitgPtyConfTm*>	[0..1]	DateTime		149
	ConfirmationType <*ConfTp*>	[1..1]	CodeSet		149
	RequestIdentification <*ReqId*>	[1..1]	±		150
	QueryStartNumber <*QryStartNb*>	[1..1]	Text		150
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Quantity		150
	PageNumber <*PgNb*>	[1..1]	Text		150
	QueryPageNumber <*QryPgNb*>	[1..1]	Text		150
	MessageNumberOfCurrentPage <*MsgNbOfCurPg*>	[1..1]	Quantity		150
	ListOrderNumber <*ListOrdrNb*>	[1..1]	Quantity		151
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		151
	LastReportRequested <*LastRptReqd*>	[1..1]	Indicator		151

5.4.6.1 ConfirmationStatus <ConfSts>

Presence: [1..1]

Definition: Identifies the status of the confirmation.

Datatype: "TradeConfirmationStatus1Code" on page 185

CodeName	Name	Definition
ALST	AllStatus	All current status of the trade.
CONF	Confirmed	Trades are confirmed by Central Matching Utility (analogous to virtual matching utility).
DISA	Disaccord	Trade information of the both trading member is unmatched.
EMCN	EmergencyConfirmed	Central Matching Utility (analogous to virtual matching utility) confirms trades in contingency.
MISM	Mismatched	Trade information between Central Matching Utility(analogous to virtual matching utility) and the trading member is mismatched.
SCCN	SelfConfirmedAndCouterpartyNotConfirmed	Home party has confirmed, but couterparty is unrecognized.
SNCC	SelfNotConfirmedAndCouterpartyConfirmed	Home party has not confirmed, but couterparty is recognized.
SNCN	SelfNotConfirmedAndCouterpartyNotConfirmed	Both the two parties are not confirmed
UNCN	Unconfirmed	Trades are not confirmed by Central Matching Utility(analogous to virtual matching utility).

5.4.6.2 ConfirmationTime <ConfTm>

Presence: [0..1]

Definition: Time that both of parties confirm the trade.

Datatype: "ISODateTime" on page 187

5.4.6.3 TradePartyConfirmationTime <TradPtyConfTm>

Presence: [0..1]

Definition: Time that the trade party confirms the trade.

Datatype: "ISODateTime" on page 187

5.4.6.4 InitiatingPartyConfirmationTime <InitgPtyConfTm>

Presence: [0..1]

Definition: Time that the initiating party confirms the trade.

Datatype: "ISODateTime" on page 187

5.4.6.5 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Identifies the type of confirmation message being sent.

Datatype: "ConfirmationRequest1Code" on page 177

CodeName	Name	Definition
CONF	Confirmation	To confirm the trade.
CNRR	ConfirmationRequestRejected	To reject the confirmation of the trade.
STAT	Status	To inquire about the status of the trade confirmation.

5.4.6.6 RequestIdentification <ReqId>

Presence: [1..1]

Definition: Identifies the confirm request messge.

RequestIdentification <ReqId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

5.4.6.7 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Start number in request result.

Datatype: "Max35NumericText" on page 191

5.4.6.8 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports returned in response to a request.

Datatype: "Number" on page 190

5.4.6.9 PageNumber <PgNb>

Presence: [1..1]

Definition: Query results will be grouped with fixed number. The field indicates that the total number of groups.

Datatype: "Max35NumericText" on page 191

5.4.6.10 QueryPageNumber <QryPgNb>

Presence: [1..1]

Definition: Page number in request result.

Datatype: "Max35NumericText" on page 191

5.4.6.11 MessageNumberOfCurrentPage <MsgNbOfCurPg>

Presence: [1..1]

Definition: Number of messages in current page.

Datatype: "Number" on page 190

5.4.6.12 ListOrderNumber <ListOrdrNb>

Presence: [1..1]

Definition: Number of reports at current page.

Datatype: "Number" on page 190

5.4.6.13 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicate whether the current message is the last one of the current page or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

5.4.6.14 LastReportRequested <LastRptReqd>

Presence: [1..1]

Definition: Indicates whether this message is that last report message in response to a request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 190):

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

5.4.7 Reference <Ref>

Presence: [0..1]

Definition: Additional reference of this message .

Impacted by: C10 "IssuerAndOrMessageNameRule"

Reference <Ref> contains the following **AdditionalReferences** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		152
	MessageName *<MsgNm>*	[0..1]	Text		152
	ReferenceIssuer *<RefIssr>*	[0..1]			152
	Name *<Nm>*	[1..1]	Text		152

Constraints

- **IssuerAndOrMessageNameRule**

  If MessageName is not present, then ReferenceIssuer is mandatory. If MessageName is present, then ReferenceIssuer is optional.

5.4.7.1 Reference <Ref>

Presence: [1..1]

Definition: Unambiguous reference to a previous message having a business relevance with this message.

Datatype: "Max35Text" on page 192

5.4.7.2 MessageName <MsgNm>

Presence: [0..1]

Definition: Name of the message which contained the given additional reference as its message reference.

Datatype: "Max35Text" on page 192

5.4.7.3 ReferenceIssuer <RefIssr>

Presence: [0..1]

Definition: Party that initially assigned the given additional reference.

ReferenceIssuer <RefIssr> contains the following **PartyIdentification** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		152

5.4.7.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max35Text" on page 192

5.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C12 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 168 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		168
	Envelope *<Envlp>*	[1..1]	(External Schema)		168

Constraints

- **SupplementaryDataRule**

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

6 fxtr.038.001.01 ForeignExchangeTradeConfirmationStatusAdviceAcknowledgementV01

6.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationStatusAdviceAcknowledgement message is sent from a market participant to a Central matching utility (CMU) in response to the FXTradeConfirmationStatusAdvice previously sent by the CMU in the scenario of trades matched by both participants.

Usage

The acknowledgement is sent by the trading member to the CMU after they received the confirmation status advice.

Note that one confirmation status advice acknowledgement responds to one confirmation status advice .

Outline

The ForeignExchangeTradeConfirmationStatusAdviceAcknowledgementV01 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. AdviceAcknowledgementIdentification

Identification of the advice acknowledgement.

B. RequestIdentification

Identification of the request.

C. TradeDate

Specifies the date on which the trade was executed.

D. TradeIdentification

Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

E. TradingMode

Identifies the type of the trade mode.

F. AffirmationStatus

Identifies the status of the confirmation acknowledgement.

G. ConfirmationStatus

Identifies the status of the confirmation.

H. MarketIdentification

Market in which a trade transaction has been executed.

I. AdditionalInformation

Free format text string

J. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfStsAdvcAck>	[1..1]			
	AdviceAcknowledgementIdentification *<AdvcAckId>*	[0..1]	±		156
	RequestIdentification *<ReqId>*	[1..1]	±		156
	TradeDate *<TradDt>*	[1..1]	Date		156
	TradeIdentification *<TradId>*	[1..1]	Text		156
	TradingMode *<TradgMd>*	[1..1]	CodeSet		156
	AffirmationStatus *<AffirmSts>*	[1..1]	CodeSet		157
	ConfirmationStatus *<ConfSts>*	[1..1]	CodeSet		158
	MarketIdentification *<MktId>*	[1..1]		C1	158
	Identification *<Id>*	[0..1]	±		159
	Type *<Tp>*	[1..1]			159
{Or	**Code** *<Cd>*	[1..1]	CodeSet		159
Or}	**Proprietary** *<Prtry>*	[0..1]	±		160
	AdditionalInformation *<AddtlInf>*	[0..1]			160
	Information *<Inf>*	[1..*]	Text		160
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	160

6.3 Constraints

C1 MarketTypeAndIdentificationRule

If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

C2 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 AdviceAcknowledgementIdentification <AdvcAckId>

Presence: [0..1]

Definition: Identification of the advice acknowledgement.

AdviceAcknowledgementIdentification <AdvcAckId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

6.4.2 RequestIdentification <ReqId>

Presence: [1..1]

Definition: Identification of the request.

RequestIdentification <ReqId> contains the following elements (see "MessageIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

6.4.3 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 187

6.4.4 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 192

6.4.5 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 186

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades. .
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

6.4.6 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Identifies the status of the confirmation acknowledgement.

Datatype: "AffirmStatus1Code" on page 176

CodeName	Name	Definition
ATCN	AckToConfirmCompleteNotification	Notfies that the trade confimation was conpleted.
ATSC	AckToSettlementStateChanged	Notfies the clearing status changed
COMP	Compared	Data was successfully matched.
MISM	MisMatched	Data was mismatched.
MISE	ModeError	Model has errors.
NOTP	NoTradingPrivilege	Have no trading permissions.
OUOR	OutOfRange	Query time was out of range.
OUOS	OutOfService	Query time was over system service time.
RECE	Received	Format of upload data was right, and system receives successfully.
UNRE	Unreceived	Format of upload data was wrong, and system receives unsuccessfully.

6.4.7 ConfirmationStatus <ConfSts>

Presence: [1..1]

Definition: Identifies the status of the confirmation.

Datatype: "TradeConfirmationStatus1Code" on page 185

CodeName	Name	Definition
ALST	AllStatus	All current status of the trade.
CONF	Confirmed	Trades are confirmed by Central Matching Utility (analogous to virtual matching utility).
DISA	Disaccord	Trade information of the both trading member is unmatched.
EMCN	EmergencyConfirmed	Central Matching Utility (analogous to virtual matching utility) confirms trades in contingency.
MISM	Mismatched	Trade information between Central Matching Utility(analogous to virtual matching utility) and the trading member is mismatched.
SCCN	SelfConfirmedAndCouterpartyNotConfirmed	Home party has confirmed, but couterparty is unrecognized.
SNCC	SelfNotConfirmedAndCouterpartyConfirmed	Home party has not confirmed, but couterparty is recognized.
SNCN	SelfNotConfirmedAndCouterpartyNotConfirmed	Both the two parties are not confirmed
UNCN	Unconfirmed	Trades are not confirmed by Central Matching Utility(analogous to virtual matching utility).

6.4.8 MarketIdentification <MktId>

Presence: [1..1]

Definition: Market in which a trade transaction has been executed.

Impacted by: C1 "MarketTypeAndIdentificationRule"

MarketIdentification <MktId> contains the following **MarketIdentification88** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		159
	Type *<Tp>*	[1..1]			159
{Or	**Code** *<Cd>*	[1..1]	CodeSet		159
Or}	**Proprietary** *<Prtry>*	[0..1]	±		160

Constraints

- **MarketTypeAndIdentificationRule**

  If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

6.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		168
Or}	Description <*Desc*>	[1..1]	Text		168

6.4.8.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType13Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		159
Or}	**Proprietary** <*Prtry*>	[0..1]	±		160

6.4.8.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType8Code" on page 179

CodeName	Name	Definition
COUN	Counter	Specified type of market is counter market.
INBA	InterBank	Specified type of market is inter bank market.
OTCO	OverTheCounter	The place is over the counter.
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
EXCH	StockExchange	The place is a stock exchange.
VARI	Various	Various places.

6.4.8.2.2 Proprietary <Prtry>

Presence: [0..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	SchemeName <*SchmeNm*>	[0..1]	Text		165
	Issuer <*Issr*>	[0..1]	Text		165

6.4.9 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Free format text string

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Information <*Inf*>	[1..*]	Text		160

6.4.9.1 Information <Inf>

Presence: [1..*]

Definition: Contains additional information related to the message.

Datatype: "Max256Text" on page 191

6.4.10 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		168
	Envelope <*Envlp*>	[1..1]	(External Schema)		168

Constraints

- **SupplementaryDataRule**

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

7 Message Items Types

7.1 MessageComponents

7.1.1 Account Identification

7.1.1.1 AccountIdentification26

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			162
	Identification <*Id*>	[1..1]	Text		162

7.1.1.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		162

7.1.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 192

7.1.2 Date Time

7.1.2.1 DateAndDateTimeChoice

Definition: Choice between a date or a date and time format.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		162
Or}	DateTime <*DtTm*>	[1..1]	DateTime		163

7.1.2.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 187

7.1.2.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 187

7.1.3 Date Time Period

7.1.3.1 Period4

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
	StartDate <*StartDt*>	[1..1]			163
{Or	Date <*Dt*>	[1..1]	±		163
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164
	EndDate <*EndDt*>	[1..1]			164
{Or	Date <*Dt*>	[1..1]	±		164
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164

7.1.3.1.1 StartDate <StartDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

StartDate <StartDt> contains one of the following **DateFormat18Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		163
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164

7.1.3.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		162
Or}	DateTime <*DtTm*>	[1..1]	DateTime		163

7.1.3.1.1.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

Definition: Date not specified, for example, the date is unknown.

Datatype: "DateType8Code" on page 178

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.
ONGO	Ongoing	Ongoing basis, which indicates that the date is determined by "ongoing basis" process, for example "au fil de l'eau".

7.1.3.1.2 EndDate <EndDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

EndDate <EndDt> contains one of the following **DateFormat18Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		164
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		164

7.1.3.1.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		162
Or}	DateTime <*DtTm*>	[1..1]	DateTime		163

7.1.3.1.2.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

Definition: Date not specified, for example, the date is unknown.

Datatype: "DateType8Code" on page 178

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.
ONGO	Ongoing	Ongoing basis, which indicates that the date is determined by "ongoing basis" process, for example "au fil de l'eau".

7.1.4 Identification Information

7.1.4.1 GenericIdentification1

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

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	SchemeName <*SchmeNm*>	[0..1]	Text		165
	Issuer <*Issr*>	[0..1]	Text		165

7.1.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 192

7.1.4.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 192

7.1.4.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 192

7.1.4.2 MessageIdentification1

Definition: Identifies a message by a unique identifier and the date and time when the message was created by the sender.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		165
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		165

7.1.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the message.

Datatype: "Max35Text" on page 192

7.1.4.2.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date of creation of the message.

Datatype: "ISODateTime" on page 187

7.1.4.3 IdentificationSource1Choice

Definition: Choice of proprietary or domestic identification scheme that uniquely identifies a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Domestic <*Dmst*>	[1..1]	CodeSet		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

7.1.4.3.1 Domestic <Dmst>

Presence: [1..1]

Definition: Country of the proprietary identification scheme.

Datatype: "CountryCode" on page 177

7.1.4.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Entity that issues the proprietary identification.

Datatype: "Max35Text" on page 192

7.1.4.4 GenericIdentification32

Definition: Identification of an entity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	Type <*Tp*>	[0..1]	CodeSet		166
	Issuer <*Issr*>	[0..1]	CodeSet		167
	ShortName <*ShrtNm*>	[0..1]	Text		167

7.1.4.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity.

Datatype: "Max35Text" on page 192

7.1.4.4.2 Type <Tp>

Presence: [0..1]

Definition: Type of identified entity.

Datatype: "PartyType3Code" on page 181

CodeName	Name	Definition
OPOI	OriginatingPOI	Point Of Interaction initiating the card payment transaction.
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
DLIS	DelegateIssuer	Party to whom the card issuer delegates to authorise card payment transactions.

7.1.4.4.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity assigning the identification (for example merchant, acceptor, acquirer, or tax authority).

Datatype: "PartyType4Code" on page 182

CodeName	Name	Definition
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
TAXH	TaxAuthority	Tax authority.

7.1.4.4.4 ShortName <ShrtNm>

Presence: [0..1]

Definition: Name of the entity.

Datatype: "Max35Text" on page 192

7.1.5 Market

7.1.5.1 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		168
Or}	Description <*Desc*>	[1..1]	Text		168

7.1.5.1.1 MarketIdentifierCode <MktIdrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "MICIdentifier" on page 189

7.1.5.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 192

7.1.6 Miscellaneous

7.1.6.1 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		168
	Envelope <*Envlp*>	[1..1]	(External Schema)		168

Constraints

- **SupplementaryDataRule**

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

7.1.6.1.1 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 191

7.1.6.1.2 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.

7.1.7 Party Identification

7.1.7.1 AlternateIdentification1

Definition: Alternate identification of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		169
	IdentificationSource <*IdSrc*>	[1..1]	±		169

7.1.7.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a security.

Datatype: "Max35Text" on page 192

7.1.7.1.2 IdentificationSource <IdSrc>

Presence: [1..1]

Definition: Source of the security identification.

IdentificationSource <IdSrc> contains one of the following elements (see "IdentificationSource1Choice" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Domestic <*Dmst*>	[1..1]	CodeSet		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

7.1.7.2 PartyIdentification44

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		169
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

7.1.7.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Datatype: "AnyBICIdentifier" on page 188

7.1.7.2.2 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 192

7.1.8 Postal Address

7.1.8.1 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]	CodeSet		170
	AddressLine *<AdrLine>*	[0..5]	Text		170
	StreetName *<StrtNm>*	[0..1]	Text		171
	BuildingNumber *<BldgNb>*	[0..1]	Text		171
	PostCode *<PstCd>*	[0..1]	Text		171
	TownName *<TwnNm>*	[0..1]	Text		171
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		171
	Country *<Ctry>*	[1..1]	CodeSet		171

7.1.8.1.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 176

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

7.1.8.1.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 192

7.1.8.1.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 192

7.1.8.1.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 191

7.1.8.1.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 191

7.1.8.1.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 192

7.1.8.1.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 192

7.1.8.1.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: "CountryCode" on page 177

7.1.8.2 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		172
	Address <*Adr*>	[0..1]	±		172
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

7.1.8.2.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 191

7.1.8.2.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 170 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]	CodeSet		170
	AddressLine *<AdrLine>*	[0..5]	Text		170
	StreetName *<StrtNm>*	[0..1]	Text		171
	BuildingNumber *<BldgNb>*	[0..1]	Text		171
	PostCode *<PstCd>*	[0..1]	Text		171
	TownName *<TwnNm>*	[0..1]	Text		171
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		171
	Country *<Ctry>*	[1..1]	CodeSet		171

7.1.8.2.3 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 192

7.2 Message Datatypes

7.2.1 Amount

7.2.1.1 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 176

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.

7.2.1.2 ActiveCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 176

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

7.2.1.3 CurrencyAndAmount

Definition: Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217. The decimal separator is a dot.

Note: A zero amount is considered a positive amount.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"CurrencyCode" on page 178

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ValidationByTable**

7.2.2 CodeSet

7.2.2.1 AccountInformationType1Code

Definition: Specifies the type of account information.

Type: CodeSet

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.

CodeName	Name	Definition
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.

CodeName	Name	Definition
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

7.2.2.2 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.

7.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

7.2.2.4 AffirmStatus1Code

Definition: Identifies the status of the confirmation acknowledgement.

Type: CodeSet

CodeName	Name	Definition
ATCN	AckToConfirmCompleteNotification	Notfies that the trade confimation was conpleted.
ATSC	AckToSettlementStateChanged	Notfies the clearing status changed
COMP	Compared	Data was successfully matched.
MISM	MisMatched	Data was mismatched.
MISE	ModeError	Model has errors.
NOTP	NoTradingPrivilege	Have no trading permissions.
OUOR	OutOfRange	Query time was out of range.
OUOS	OutOfService	Query time was over system service time.
RECE	Received	Format of upload data was right, and system receives successfully.
UNRE	Unreceived	Format of upload data was wrong, and system receives unsuccessfully.

7.2.2.5 ClearingMethod1Code

Definition: Specifies whether the value is net (inclusive of tax) or gross

Type: CodeSet

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

7.2.2.6 ConfirmationRequest1Code

Definition: Identifies the type of confirmation message being sent.

Type: CodeSet

CodeName	Name	Definition
CONF	Confirmation	To confirm the trade.
CNRR	ConfirmationRequestRejected	To reject the confirmation of the trade.
STAT	Status	To inquire about the status of the trade confirmation.

7.2.2.7 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).

7.2.2.8 CurrencyCode

Definition: Code allocated to a currency, by a maintenance agency, under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ValidationByTable**

7.2.2.9 DateType8Code

Definition: Specifies the type of dates.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.
ONGO	Ongoing	Ongoing basis, which indicates that the date is determined by "ongoing basis" process, for example "au fil de l'eau".

7.2.2.10 IdentificationType1Code

Definition: Indicates the source of the party identification.

Type: CodeSet

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

7.2.2.11 IdentificationType2Code

Definition: Indicates the source of the leg identification.

Type: CodeSet

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

7.2.2.12 MarketType8Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
COUN	Counter	Specified type of market is counter market.
INBA	InterBank	Specified type of market is inter bank market.
OTCO	OverTheCounter	The place is over the counter.
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
EXCH	StockExchange	The place is a stock exchange.
VARI	Various	Various places.

7.2.2.13 OptionParty1Code

Definition: Specifies if a trade party is a buyer or a seller.

Type: CodeSet

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

7.2.2.14 OptionParty3Code

Definition: Specifies if a trade party is a taker or a maker.

Type: CodeSet

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

7.2.2.15 PartyIdentificationType1Code

Definition: Specifies an alternative identification of a trading party, for example, trader code, trader name, short legal name of firm and so on.

Type: CodeSet

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.

CodeName	Name	Definition
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

7.2.2.16 PartyType3Code

Definition: Identification of the type of entity involved in a transaction.

Type: CodeSet

CodeName	Name	Definition
OPOI	OriginatingPOI	Point Of Interaction initiating the card payment transaction.
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
DLIS	DelegateIssuer	Party to whom the card issuer delegates to authorise card payment transactions.

7.2.2.17 PartyType4Code

Definition: Entity assigning an identification (for example merchant, acceptor, acquirer, tax authority, etc.).

Type: CodeSet

CodeName	Name	Definition
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
TAXH	TaxAuthority	Tax authority.

7.2.2.18 QueryTradeStatus1Code

Definition: Specifies the inquiry status of the trade.

Type: CodeSet

CodeName	Name	Definition
QAST	QueryAllStatus	Query for all trades.
QCTR	QueryCanceledTrade	Query for trades have been canceled.
QCIR	QueryCancellingTrade	Query for cancelling trades.
QETR	QueryEmergencyTrade	Query for emergency trades.
QNTR	QueryNewTrade	Query for new trades.
QRTR	QueryReplacedTrade	Query for trades have been replaced.

7.2.2.19 SettlementDateCode

Definition: Specifies the date of settlement, in coded form.

Type: CodeSet

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
MONT	EndOfMonth	Settlement takes place at the end of the month.
CLEA	Cleared	Cash settlement takes place before trade date.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
WISS	WhenIssued	Settlement is to be done when the security is issued.

7.2.2.20 Side1Code

Definition: Indicates the side of the quote request, from the buy-side perspective.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.

CodeName	Name	Definition
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

7.2.2.21 TradeConfirmationStatus1Code

Definition: Identifies the status of the confirmation.

Type: CodeSet

CodeName	Name	Definition
ALST	AllStatus	All current status of the trade.
CONF	Confirmed	Trades are confirmed by Central Matching Utility (analogous to virtual matching utility).
DISA	Disaccord	Trade information of the both trading member is unmatched.
EMCN	EmergencyConfirmed	Central Matching Utility (analogous to virtual matching utility) confirms trades in contingency.
MISM	Mismatched	Trade information between Central Matching Utility(analogous to virtual matching utility) and the trading member is mismatched.
SCCN	SelfConfirmedAndCouterpartyNotConfirmed	Home party has confirmed, but couterparty is unrecognized.
SNCC	SelfNotConfirmedAndCouterpartyConfirmed	Home party has not confirmed, but couterparty is recognized.
SNCN	SelfNotConfirmedAndCouterpartyNotConfirmed	Both the two parties are not confirmed
UNCN	Unconfirmed	Trades are not confirmed by Central Matching Utility(analogous to virtual matching utility).

7.2.2.22 TradingMethodType1Code

Definition: Identifies the type of trading method.

Type: CodeSet

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal,　and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

7.2.2.23 TradingModeType1Code

Definition: Identifies the type of the trading mode.

Type: CodeSet

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.

CodeName	Name	Definition
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades. .
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

7.2.2.24 UnderlyingProductIdentifier1Code

Definition: Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

Type: CodeSet

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

7.2.3 Date

7.2.3.1 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

7.2.4 DateTime

7.2.4.1 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

7.2.5 IdentifierSet

7.2.5.1 AnyBICIdentifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

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

7.2.5.2 BloombergIdentifier

Definition: An identifier of a security assigned by the Bloomberg organisation.

Type: IdentifierSet

Identification scheme: Bloomberg; BloombergIdentifier

Format

minLength	1
maxLength	35

7.2.5.3 ConsolidatedTapeAssociationIdentifier

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Type: IdentifierSet

Identification scheme: CTAIdentifier; CTAIdentifier

Format

minLength	1
maxLength	35

7.2.5.4 EuroclearClearstreamIdentifier

Definition: Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.

Type: IdentifierSet

Identification scheme: Clearstream; EuroclearClearstreamIdentifier

Format

minLength	1
maxLength	12

7.2.5.5 ISINOct2015Identifier

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern	[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

7.2.5.6 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}

7.2.5.7 RICIdentifier

Definition: Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.

Type: IdentifierSet

Identification scheme: REUTERS ; REUTERSIdentifier

Format

minLength	1
maxLength	35

7.2.5.8 TickerIdentifier

Definition: Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.

Type: IdentifierSet

Identification scheme: Bloomberg; BloombergIdentifier

Format

minLength	1
maxLength	35

7.2.6 Indicator

7.2.6.1 YesNoIndicator

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

Type: Indicator

Meaning When True: Yes

Meaning When False: No

7.2.7 Quantity

7.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

7.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

7.2.8 Rate

7.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

7.2.9 Text

7.2.9.1 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

7.2.9.2 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

7.2.9.3 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

7.2.9.4 Max35NumericText

Definition: Specifies a numeric string with a maximum length of 35 digits.

Type: Text

Format

pattern	[0-9]{1,35}

7.2.9.5 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

7.2.9.6 Max3NumericText

Definition: Specifies a numeric string with a maximum length of 3 digits.

Type: Text

Format

pattern	[0-9]{1,3}

7.2.9.7 Max6Text

Definition: Specifies a character string with a maximum length of 6 characters.

Type: Text

Format

minLength	1
maxLength	6

7.2.9.8 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70