ISO 20022

FX Post-Trade Trade Capture

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 Trade Capture.

February 2016

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1 Message Set Overview

Introduction

A set of messages to support trade and validation process for FX (Spot/Forward/Swap) and FX Options.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
fxtr.031.001.01 ForeignExchangeTradeCaptureReportV01	The ForeignExchangeTradeCaptureReport message is sent by a trading system to a participant for notification and providing details of a treasury trade.
fxtr.032.001.01 ForeignExchangeTradeCaptureReportRequestV01	The ForeignExchangeTradeCaptureReportRequest message is sent by a trading member to the trading system for inquiry of trade capture report.
fxtr.033.001.01 ForeignExchangeTradeCaptureReportAcknowledgementV01	The ForeignExchangeTradeCaptureReportAcknowledgement message is sent by trading members to the trading system for notifying the trade capture report is received.

2 fxtr.031.001.01 ForeignExchangeTradeCaptureReportV01

2.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeCaptureReport message is sent by a trading system to a participant for notification and providing details of a treasury trade.

Usage

The report is sent by the trading system to the two trading parties after their trade has been executed.

The report can also be sent by the trading system to a trading parties to respond their inquiry (TradeCaptureRequest).

Note that multiple reports can be sent to respond one inquiry message.

The message may contains trade details and trading parties' information.

Outline

The ForeignExchangeTradeCaptureReportV01 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. Header

Capture report message management information.

B. ReportIdentification

Identifies the capture report 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 captured.

F. Reference

Reference of the report.

G. RequestResponder

Indicates if this report is for responding to a capture request.

H. RequestRejected

Indicates if this report is a rejection report for responding to a capture request.

I. QueryRejectReason

Reason of rejection.

J. TotalNumberTrades

Indicates the total number of trades.

K. LastReportRequested

Indicates if this report is the last report sent for responding to one capture request.

L. 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> <FXTradCaptrRpt>	[1..1]		C17, C18, C21	
	Header *<Hdr>*	[1..1]			13
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		13
	ExchangeIdentification *<XchgId>*	[1..1]	Text		13
	InitiatingParty *<InitgPty>*	[1..1]	±		14
	RecipientParty *<RcptPty>*	[0..1]	±		14
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		14
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		14
	ReportIdentification *<RptId>*	[0..1]	±		14
	TradingSideIdentification *<TradgSdId>*	[0..1]			15
	FundInformation *<FndInf>*	[0..1]			15
	FundIdentification *<FndId>*	[1..1]	Text		16
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		16
	CustodianIdentification *<CtdnId>*	[0..1]			16
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		16
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		17
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		17
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]			17
	PartySource *<PtySrc>*	[0..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		18
	SubmittingParty *<SubmitgPty>*	[1..1]			18
	PartyIdentification *<PtyId>*	[1..*]			18
	IdentificationType *<IdTp>*	[1..1]	CodeSet		19
	Identification *<Id>*	[1..1]	Text		20
	AccountIdentification *<AcctId>*	[1..*]			20
	AccountType *<AcctTp>*	[1..1]	CodeSet		20
	Identification *<Id>*	[1..1]	±		22
	CounterpartySideIdentification *<CtrPtySdId>*	[0..1]			22

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			23
	FundIdentification *<FndId>*	[1..1]	Text		24
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		24
	CustodianIdentification *<CtdnId>*	[0..1]			24
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		24
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		24
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		25
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		25
	TradePartyIdentification *<TradPtyId>*	[1..1]			25
	PartySource *<PtySrc>*	[0..1]	CodeSet		25
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		26
	SubmittingParty *<SubmitgPty>*	[1..1]			26
	PartyIdentification *<PtyId>*	[1..*]			26
	IdentificationType *<IdTp>*	[1..1]	CodeSet		27
	Identification *<Id>*	[1..1]	Text		28
	AccountIdentification *<AcctId>*	[1..*]			28
	AccountType *<AcctTp>*	[1..1]	CodeSet		28
	Identification *<Id>*	[1..1]	±		30
	TradeDetail *<TradDtl>*	[0..1]		C7, C9, C10, C11, C12, C13, C14, C16, C20	30
	TradeIdentification *<TradId>*	[1..1]	Text		35
	DateAndTime *<DtAndTm>*	[1..1]	DateTime		35
	ForeignExchangeTradeProduct *<FXTradPdct>*	[0..1]	CodeSet		35
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C22	35
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C22	35
	TradingMethod *<TradgMtd>*	[1..1]	CodeSet		36
	TradingMode *<TradgMd>*	[0..1]	CodeSet		36
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		37
	ExecutionType *<ExctnTp>*	[1..1]	CodeSet		37

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Symbol *<Symb>*	[1..1]	Text		38
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	Text		38
	TransactionTime *<TxTm>*	[0..1]	DateTime		38
	ForeignExchangeDetails *<FXDtls>*	[0..1]			38
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	39
	LastQuantity *<LastQty>*	[1..1]	Amount	C22	40
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		40
	SettlementDate *<SttlmDt>*	[1..1]	Date		41
	ValuationRate *<ValtnRate>*	[1..1]			41
	ExchangeRate *<XchgRate>*	[1..1]	Rate		41
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	41
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	42
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		42
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C22	42
	ValueDate *<ValDt>*	[1..1]	Date		42
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C5	42
	SecurityIdentification *<SctyId>*	[1..1]			43
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		43
	SecurityIdentification *<SctyId>*	[1..1]	Text		44
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C22	44
	FixingDate *<FxgDt>*	[0..1]	Date		44
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		44
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		44
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		45
	SwapLeg *<SwpLeg>*	[0..*]			45
	LegSide *<LegSd>*	[1..1]	CodeSet		45
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		47
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		48
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	48
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C22	48
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C22	49

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		49
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C22	49
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C5	49
	LegValuationRate *<LegValtnRate>*	[1..1]			50
	ExchangeRate *<XchgRate>*	[1..1]	Rate		50
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	50
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	50
	LegValueDate *<LegValDt>*	[1..1]	Date		51
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C22	51
	LegSymbol *<LegSymb>*	[1..1]	Text		51
	LegSecurityIdentification *<LegSctyId>*	[1..1]			51
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		51
	SecurityIdentification *<SctyId>*	[1..1]	Text		52
	Option *<Optn>*	[0..1]		C8	52
	Data *<Data>*	[1..1]	CodeSet		54
	ExerciseStatus *<ExrcSts>*	[1..1]	CodeSet		54
	ExerciseStyle *<ExrcStyle>*	[1..1]	CodeSet		54
	OptionType *<OptnTp>*	[1..1]	CodeSet		55
	DerivativeOptionIdentification *<DerivOptnId>*	[1..1]	Text		55
	OptionPayoutType *<OptnPyoutTp>*	[1..1]	CodeSet		55
	ValuationRate *<ValtnRate>*	[1..1]			55
	ExchangeRate *<XchgRate>*	[1..1]	Rate		56
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	56
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	56
	StrikePrice *<StrkPric>*	[1..1]			56
	ExchangeRate *<XchgRate>*	[1..1]	Rate		57
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	57
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	57
	VolatilityMargin *<VoltlyMrgn>*	[1..1]	Rate		57
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C5	57
	ExpiryDateAndTime *<XpryDtAndTm>*	[1..1]	DateTime		58

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExpiryLocation *<XpryLctn>*	[1..1]	Text		58
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		58
	OptionAmounts *<OptnAmts>*	[1..1]			59
	CallAmount *<CallAmt>*	[1..1]	Amount	C2, C6	59
	PutAmount *<PutAmt>*	[1..1]	Amount	C2, C6	60
	OptionSettlementCurrency *<OptnSttlmCcy>*	[0..1]	CodeSet	C2	60
	FinalSettlementDate *<FnlSttlmDt>*	[1..1]	Date		61
	Premium *<Prm>*	[1..1]			61
	PremiumQuote *<PrmQt>*	[1..1]			61
{Or	**PercentageOfCallAmount** *<PctgOfCallAmt>*	[1..1]	Rate		62
Or	**PercentageOfPutAmount** *<PctgOfPutAmt>*	[1..1]	Rate		62
Or	**PointsOfCallAmount** *<PtsOfCallAmt>*	[1..1]	Rate		62
Or}	**PointsOfPutAmount** *<PtsOfPutAmt>*	[1..1]	Rate		62
	PremiumCurrency *<PrmCcy>*	[1..1]	CodeSet	C2	62
	Amount *<Amt>*	[1..1]	Amount	C1, C5	62
	DecimalPlaces *<DcmlPlcs>*	[1..1]	Quantity		63
	PremiumSettlementDate *<PrmSttlmDt>*	[1..1]	Date		63
	PayerPartyReference *<PyerPtyRef>*	[1..1]	Text		63
	ReceiverPartyReference *<RcvrPtyRef>*	[1..1]	Text		63
	SettlementAmountType *<SttlmAmtTp>*	[1..1]	CodeSet		63
	AdditionalOptionInformation *<AddtlOptnInf>*	[1..1]	Text		63
	ProductIdentification *<PdctId>*	[0..1]			64
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		64
Or	**AlternateIdentification** *<AltrnId>*	[1..1]	±		64
Or	**RIC** *<RIC>*	[1..1]	IdentifierSet		64
Or	**TickerSymbol** *<TckrSymb>*	[1..1]	IdentifierSet		65
Or	**Bloomberg** *<Blmbrg>*	[1..1]	IdentifierSet		65
Or	**CTA** *<CTA>*	[1..1]	IdentifierSet		65
Or}	**Common** *<Cmon>*	[1..1]	IdentifierSet		65
	Reference *<Ref>*	[0..1]		C15	65
	Reference *<Ref>*	[1..1]	Text		66

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageName *<MsgNm>*	[0..1]	Text		66
	ReferenceIssuer *<RefIssr>*	[0..1]			66
	Name *<Nm>*	[1..1]	Text		66
	RequestResponder *<ReqRspndr>*	[1..1]	Indicator		66
	RequestRejected *<ReqRjctd>*	[0..1]	Indicator		66
	QueryRejectReason *<QryRjctRsn>*	[0..1]	Text		67
	TotalNumberTrades *<TtlNbTrds>*	[0..1]	Quantity		67
	LastReportRequested *<LastRptReqd>*	[0..1]	Indicator		67
	SupplementaryData *<SplmtryData>*	[0..*]	±	C19	67

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 ActiveOrHistoricCurrency

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

C3 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)

C4 Country

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

C5 CurrencyAmount

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

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

C6 CurrencyAmount

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

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

C7 DeltaIndicatorRule

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

C8 EarliestExerciseDateRule

If ExerciseStyle is AMER, then EarliestExerciseDate must be present.

C9 FixingCurrencyAndFixingDateRule

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

C10 ForeignExchangeDetailsRule

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

C11 ForeignExchangeTradeProductAndOptionRule1

If ForeignExchangeTradeProduct is present,then Option is not allowed.

C12 ForeignExchangeTradeProductAndOptionRule2

If ForeignExchangeTradeProduct is not present,then Option must be present.

C13 ForeignExchangeTradeProductRule

If ForeignExchangeTradeProduct is present,then TradingCurrency SettlementCurrency TradingMode and PlaceOfConfirmation must be present.

C14 ForwardPointsRule

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

C15 IssuerAndOrMessageNameRule

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

C16 OptionIndicatiorRule

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

C17 RequestRejectedRule

If Request Rejected is "true" or "1" (Yes), then Query Reject Reason must be present.

If Request Rejected is "false" or "0" (No), then Total Number Trades and Last Report Requested must be present.

This constraint is defined at the MessageDefinition level.

C18 RequestResponderRule

If RequestResponder is "true" or "1" (Yes), then Reference and Request Rejected must be present.

If RequestResponder is "false" or "0" (No), then TradeDetail and TradingSideIdentification and CounterpartySideIdentification must be present.

This constraint is defined at the MessageDefinition level.

C19 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.

C20 SwapLegRule

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

C21 TotalNumberTradesRule

If TotalNumberTrades is not equal to 0, then Trade Information and TradingSideIdentification and CounterpartySideIdentification must be present.

This constraint is defined at the MessageDefinition level.

C22 ValidationByTable

(Algorithm)

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Header <Hdr>

Presence: [1..1]

Definition: Capture report message management information.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FormatVersion <*FrmtVrsn*>	[1..1]	Text		13
	ExchangeIdentification <*XchgId*>	[1..1]	Text		13
	InitiatingParty <*InitgPty*>	[1..1]	±		14
	RecipientParty <*RcptPty*>	[0..1]	±		14
	MessageSequenceNumber <*MsgSeqNb*>	[1..1]	Quantity		14
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		14

2.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 108

2.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 108

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 80 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		80
	Type <*Tp*>	[0..1]	CodeSet		80
	Issuer <*Issr*>	[0..1]	CodeSet		80
	ShortName <*ShrtNm*>	[0..1]	Text		81

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 80 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		80
	Type <*Tp*>	[0..1]	CodeSet		80
	Issuer <*Issr*>	[0..1]	CodeSet		80
	ShortName <*ShrtNm*>	[0..1]	Text		81

2.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

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

Datatype: "Number" on page 106

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 103

2.4.2 ReportIdentification <RptId>

Presence: [0..1]

Definition: Identifies the capture report message.

ReportIdentification <RptId> contains the following elements (see "MessageIdentification1" on page 81 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		81
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		81

2.4.3 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]			15
	FundIdentification *<FndId>*	[1..1]	Text		16
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		16
	CustodianIdentification *<CtdnId>*	[0..1]			16
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		16
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		17
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		17
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]			17
	PartySource *<PtySrc>*	[0..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		18
	SubmittingParty *<SubmitgPty>*	[1..1]			18
	PartyIdentification *<PtyId>*	[1..*]			18
	IdentificationType *<IdTp>*	[1..1]	CodeSet		19
	Identification *<Id>*	[1..1]	Text		20
	AccountIdentification *<AcctId>*	[1..*]			20
	AccountType *<AcctTp>*	[1..1]	CodeSet		20
	Identification *<Id>*	[1..1]	±		22

2.4.3.1 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		16
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		16
	CustodianIdentification <*CtdnId*>	[0..1]			16
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		16
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		17

2.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 107

2.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 107

2.4.3.1.3 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]	±		16
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		17

2.4.3.1.3.1 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 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		85
	Address <*Adr*>	[0..1]	±		86
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		86

2.4.3.1.3.2 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 83 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		83
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		83

2.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 94

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

2.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 94

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

2.4.3.4 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		17
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		18

2.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 93

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.

2.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 107

2.4.3.5 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..*]			18
	IdentificationType *<IdTp>*	[1..1]	CodeSet		19
	Identification *<Id>*	[1..1]	Text		20
	AccountIdentification *<AcctId>*	[1..*]			20
	AccountType *<AcctTp>*	[1..1]	CodeSet		20
	Identification *<Id>*	[1..1]	±		22

2.4.3.5.1 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		19
	Identification <*Id*>	[1..1]	Text		20

2.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 96

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.

2.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 107

2.4.3.5.2 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		20
	Identification <*Id*>	[1..1]	±		22

2.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 88

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.

2.4.3.5.2.2 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 77 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			77
	Identification <*Id*>	[1..1]	Text		77

2.4.4 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]			23
	FundIdentification *<FndId>*	[1..1]	Text		24
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		24
	CustodianIdentification *<CtdnId>*	[0..1]			24
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		24
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		24
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		25
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		25
	TradePartyIdentification *<TradPtyId>*	[1..1]			25
	PartySource *<PtySrc>*	[0..1]	CodeSet		25
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		26
	SubmittingParty *<SubmitgPty>*	[1..1]			26
	PartyIdentification *<PtyId>*	[1..*]			26
	IdentificationType *<IdTp>*	[1..1]	CodeSet		27
	Identification *<Id>*	[1..1]	Text		28
	AccountIdentification *<AcctId>*	[1..*]			28
	AccountType *<AcctTp>*	[1..1]	CodeSet		28
	Identification *<Id>*	[1..1]	±		30

2.4.4.1 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		24
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		24
	CustodianIdentification *<CtdnId>*	[0..1]			24
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		24
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		24

2.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 107

2.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 107

2.4.4.1.3 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]	±		24
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		24

2.4.4.1.3.1 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 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		85
	Address <*Adr*>	[0..1]	±		86
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		86

2.4.4.1.3.2 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 83 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		83
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		83

2.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 94

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

2.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 94

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

2.4.4.4 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		25
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		26

2.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 93

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.

2.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 107

2.4.4.5 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..*]			26
	IdentificationType <*IdTp*>	[1..1]	CodeSet		27
	Identification <*Id*>	[1..1]	Text		28
	AccountIdentification <*AcctId*>	[1..*]			28
	AccountType <*AcctTp*>	[1..1]	CodeSet		28
	Identification <*Id*>	[1..1]	±		30

2.4.4.5.1 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		27
	Identification <*Id*>	[1..1]	Text		28

2.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 96

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.

2.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 107

2.4.4.5.2 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		28
	Identification *<Id>*	[1..1]	±		30

2.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 88

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.

2.4.4.5.2.2 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 77 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Proprietary *<Prtry>*	[1..1]			77
	Identification *<Id>*	[1..1]	Text		77

2.4.5 TradeDetail <TradDtl>

Presence: [0..1]

Definition: Details of the treasury trade captured.

Impacted by: C7 "DeltaIndicatorRule", C9 "FixingCurrencyAndFixingDateRule", C10 "ForeignExchangeDetailsRule", C11 "ForeignExchangeTradeProductAndOptionRule1", C12 "ForeignExchangeTradeProductAndOptionRule2", C13 "ForeignExchangeTradeProductRule", C14 "ForwardPointsRule", C16 "OptionIndicatiorRule", C20 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		35
	DateAndTime *<DtAndTm>*	[1..1]	DateTime		35
	ForeignExchangeTradeProduct *<FXTradPdct>*	[0..1]	CodeSet		35
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C22	35
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C22	35
	TradingMethod *<TradgMtd>*	[1..1]	CodeSet		36
	TradingMode *<TradgMd>*	[0..1]	CodeSet		36
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		37
	ExecutionType *<ExctnTp>*	[1..1]	CodeSet		37
	Symbol *<Symb>*	[1..1]	Text		38
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	Text		38
	TransactionTime *<TxTm>*	[0..1]	DateTime		38
	ForeignExchangeDetails *<FXDtls>*	[0..1]			38
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	39
	LastQuantity *<LastQty>*	[1..1]	Amount	C22	40
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		40
	SettlementDate *<SttlmDt>*	[1..1]	Date		41
	ValuationRate *<ValtnRate>*	[1..1]			41
	ExchangeRate *<XchgRate>*	[1..1]	Rate		41
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	41
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	42
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		42
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C22	42
	ValueDate *<ValDt>*	[1..1]	Date		42
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C5	42
	SecurityIdentification *<SctyId>*	[1..1]			43
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		43
	SecurityIdentification *<SctyId>*	[1..1]	Text		44
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C22	44
	FixingDate *<FxgDt>*	[0..1]	Date		44

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		44
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		44
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		45
	SwapLeg *<SwpLeg>*	[0..*]			45
	LegSide *<LegSd>*	[1..1]	CodeSet		45
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		47
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		48
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	48
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C22	48
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C22	49
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		49
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C22	49
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C5	49
	LegValuationRate *<LegValtnRate>*	[1..1]			50
	ExchangeRate *<XchgRate>*	[1..1]	Rate		50
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	50
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	50
	LegValueDate *<LegValDt>*	[1..1]	Date		51
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C22	51
	LegSymbol *<LegSymb>*	[1..1]	Text		51
	LegSecurityIdentification *<LegSctyId>*	[1..1]			51
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		51
	SecurityIdentification *<SctyId>*	[1..1]	Text		52
	Option *<Optn>*	[0..1]		C8	52
	Data *<Data>*	[1..1]	CodeSet		54
	ExerciseStatus *<ExrcSts>*	[1..1]	CodeSet		54
	ExerciseStyle *<ExrcStyle>*	[1..1]	CodeSet		54
	OptionType *<OptnTp>*	[1..1]	CodeSet		55
	DerivativeOptionIdentification *<DerivOptnId>*	[1..1]	Text		55
	OptionPayoutType *<OptnPyoutTp>*	[1..1]	CodeSet		55
	ValuationRate *<ValtnRate>*	[1..1]			55

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		56
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	56
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	56
	StrikePrice <*StrkPric*>	[1..1]			56
	ExchangeRate <*XchgRate*>	[1..1]	Rate		57
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	57
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	57
	VolatilityMargin <*VoltlyMrgn*>	[1..1]	Rate		57
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C5	57
	ExpiryDateAndTime <*XpryDtAndTm*>	[1..1]	DateTime		58
	ExpiryLocation <*XpryLctn*>	[1..1]	Text		58
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		58
	OptionAmounts <*OptnAmts*>	[1..1]			59
	CallAmount <*CallAmt*>	[1..1]	Amount	C2, C6	59
	PutAmount <*PutAmt*>	[1..1]	Amount	C2, C6	60
	OptionSettlementCurrency <*OptnSttlmCcy*>	[0..1]	CodeSet	C2	60
	FinalSettlementDate <*FnlSttlmDt*>	[1..1]	Date		61
	Premium <*Prm*>	[1..1]			61
	PremiumQuote <*PrmQt*>	[1..1]			61
{Or	**PercentageOfCallAmount** <*PctgOfCallAmt*>	[1..1]	Rate		62
Or	**PercentageOfPutAmount** <*PctgOfPutAmt*>	[1..1]	Rate		62
Or	**PointsOfCallAmount** <*PtsOfCallAmt*>	[1..1]	Rate		62
Or}	**PointsOfPutAmount** <*PtsOfPutAmt*>	[1..1]	Rate		62
	PremiumCurrency <*PrmCcy*>	[1..1]	CodeSet	C2	62
	Amount <*Amt*>	[1..1]	Amount	C1, C5	62
	DecimalPlaces <*DcmlPlcs*>	[1..1]	Quantity		63
	PremiumSettlementDate <*PrmSttlmDt*>	[1..1]	Date		63
	PayerPartyReference <*PyerPtyRef*>	[1..1]	Text		63
	ReceiverPartyReference <*RcvrPtyRef*>	[1..1]	Text		63
	SettlementAmountType <*SttlmAmtTp*>	[1..1]	CodeSet		63
	AdditionalOptionInformation <*AddtlOptnInf*>	[1..1]	Text		63

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProductIdentification <*PdctId*>	[0..1]			64
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		64
Or	**AlternateIdentification** <*AltrnId*>	[1..1]	±		64
Or	**RIC** <*RIC*>	[1..1]	IdentifierSet		64
Or	**TickerSymbol** <*TckrSymb*>	[1..1]	IdentifierSet		65
Or	**Bloomberg** <*Blmbrg*>	[1..1]	IdentifierSet		65
Or	**CTA** <*CTA*>	[1..1]	IdentifierSet		65
Or}	**Common** <*Cmon*>	[1..1]	IdentifierSet		65

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.

- **ForeignExchangeDetailsRule**

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

- **ForeignExchangeTradeProductAndOptionRule1**

  If ForeignExchangeTradeProduct is present,then Option is not allowed.

- **ForeignExchangeTradeProductAndOptionRule2**

  If ForeignExchangeTradeProduct is not present,then Option must be present.

- **ForeignExchangeTradeProductRule**

  If ForeignExchangeTradeProduct is present,then TradingCurrency SettlementCurrency TradingMode and PlaceOfConfirmation 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.

2.4.5.1 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 107

2.4.5.2 DateAndTime <DtAndTm>

Presence: [1..1]

Definition: Date and time at which the trade was executed.

Datatype: "ISODateTime" on page 103

2.4.5.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 103

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.

2.4.5.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 92

Constraints

- **ValidationByTable**

2.4.5.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

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

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 92

Constraints

- **ValidationByTable**

2.4.5.6 TradingMethod <TradgMtd>

Presence: [1..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 101

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.

2.4.5.7 TradingMode <TradgMd>

Presence: [0..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 102

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ

CodeName	Name	Definition
		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.

2.4.5.8 ClearingMethod <ClrMtd>

Presence: [1..1]

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

Datatype: "ClearingMethod1Code" on page 91

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).

2.4.5.9 ExecutionType <ExctnTp>

Presence: [1..1]

Definition: Identifies current status of the trade.

Datatype: "OrderStatus8Code" on page 95

CodeName	Name	Definition
CANC	Cancelled	Cancelled order with or without executions.
NEWW	New	Outstanding order with no executions.

CodeName	Name	Definition
REPL	Replaced	Order has been replaced.
STOP	Stopped	Order has been stopped at the exchange. Used when guaranteeing or protecting a price and quantity.
REJT	Rejected	Order has been rejected by sell-side. NOTE: An order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.
EXPI	Expired	Order has been cancelled in the broker's system due to time in force instructions.
STNP	SentToNextParty	Order has been sent to the next party, eg, the next intermediary.
RECE	Received	Order has been received, ie, technical validation of the message is ok, and the message is now at the receiving side.
CANP	PendingCancel	Order with an Order Cancel Request pending, used to confirm receipt of an Order Cancel Request. Does not indicate that the order has been cancelled.

2.4.5.10 Symbol <Symb>

Presence: [1..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 107

2.4.5.11 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Datatype: "Max35Text" on page 107

2.4.5.12 TransactionTime <TxTm>

Presence: [0..1]

Definition: Date and time at which the message was executed.

Datatype: "ISODateTime" on page 103

2.4.5.13 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	39
	LastQuantity <*LastQty*>	[1..1]	Amount	C22	40
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		40
	SettlementDate <*SttlmDt*>	[1..1]	Date		41
	ValuationRate <*ValtnRate*>	[1..1]			41
	ExchangeRate <*XchgRate*>	[1..1]	Rate		41
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	41
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	42
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		42
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C22	42
	ValueDate <*ValDt*>	[1..1]	Date		42
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C5	42
	SecurityIdentification <*SctyId*>	[1..1]			43
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		43
	SecurityIdentification <*SctyId*>	[1..1]	Text		44
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C22	44
	FixingDate <*FxgDt*>	[0..1]	Date		44
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		44
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		44
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		45

2.4.5.13.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 86

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.

2.4.5.13.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 88

Constraints

- **ValidationByTable**

2.4.5.13.3 SettlementType <SttlmTp>

Presence: [1..1]

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

Datatype: "SettlementDateCode" on page 98

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.

2.4.5.13.4 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 103

2.4.5.13.5 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		41
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	41
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	42

2.4.5.13.5.1 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 106

2.4.5.13.5.2 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 90

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.

2.4.5.13.5.3 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 90

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.

2.4.5.13.6 ForwardPoints <FwdPts>

Presence: [0..1]

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

Datatype: "DecimalNumber" on page 106

2.4.5.13.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 88

Constraints

- **ValidationByTable**

2.4.5.13.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 103

2.4.5.13.9 RiskAmount <RskAmt>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 87

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.

2.4.5.13.10 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		43
	SecurityIdentification <*SctyId*>	[1..1]	Text		44

2.4.5.13.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 93

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.

2.4.5.13.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 107

2.4.5.13.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 92

Constraints

- **ValidationByTable**

2.4.5.13.12 FixingDate <FxgDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 103

2.4.5.13.13 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 105):

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

2.4.5.13.14 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 105):

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

2.4.5.13.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 108

2.4.5.14 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		45
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		47
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		48
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	48
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C22	48
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C22	49
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		49
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C22	49
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C5	49
	LegValuationRate *<LegValtnRate>*	[1..1]			50
	ExchangeRate *<XchgRate>*	[1..1]	Rate		50
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	50
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	50
	LegValueDate *<LegValDt>*	[1..1]	Date		51
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C22	51
	LegSymbol *<LegSymb>*	[1..1]	Text		51
	LegSecurityIdentification *<LegSctyId>*	[1..1]			51
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		51
	SecurityIdentification *<SctyId>*	[1..1]	Text		52

2.4.5.14.1 LegSide <LegSd>

Presence: [1..1]

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

Datatype: "Side1Code" on page 100

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.

2.4.5.14.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

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

Datatype: "SettlementDateCode" on page 98

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.

2.4.5.14.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 103

2.4.5.14.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 86

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.

2.4.5.14.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

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

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 92

Constraints

- **ValidationByTable**

2.4.5.14.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 88

Constraints

- **ValidationByTable**

2.4.5.14.7 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 106

2.4.5.14.8 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: C22 "ValidationByTable"

Datatype: "CurrencyAndAmount" on page 88

Constraints

- **ValidationByTable**

2.4.5.14.9 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", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 87

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.

2.4.5.14.10 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		50
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	50
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	50

2.4.5.14.10.1 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 106

2.4.5.14.10.2 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 90

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.

2.4.5.14.10.3 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 90

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.

2.4.5.14.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 103

2.4.5.14.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 92

Constraints

- **ValidationByTable**

2.4.5.14.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 107

2.4.5.14.14 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		51
	SecurityIdentification <*SctyId*>	[1..1]	Text		52

2.4.5.14.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 93

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.

2.4.5.14.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 107

2.4.5.15 Option <Optn>

Presence: [0..1]

Definition: Specifies the parameters of the foreign exchange option.

Impacted by: C8 "EarliestExerciseDateRule"

Option <Optn> contains the following **Option10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Data *<Data>*	[1..1]	CodeSet		54
	ExerciseStatus *<ExrcSts>*	[1..1]	CodeSet		54
	ExerciseStyle *<ExrcStyle>*	[1..1]	CodeSet		54
	OptionType *<OptnTp>*	[1..1]	CodeSet		55
	DerivativeOptionIdentification *<DerivOptnId>*	[1..1]	Text		55
	OptionPayoutType *<OptnPyoutTp>*	[1..1]	CodeSet		55
	ValuationRate *<ValtnRate>*	[1..1]			55
	ExchangeRate *<XchgRate>*	[1..1]	Rate		56
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	56
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	56
	StrikePrice *<StrkPric>*	[1..1]			56
	ExchangeRate *<XchgRate>*	[1..1]	Rate		57
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	57
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	57
	VolatilityMargin *<VoltlyMrgn>*	[1..1]	Rate		57
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C5	57
	ExpiryDateAndTime *<XpryDtAndTm>*	[1..1]	DateTime		58
	ExpiryLocation *<XpryLctn>*	[1..1]	Text		58
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		58
	OptionAmounts *<OptnAmts>*	[1..1]			59
	CallAmount *<CallAmt>*	[1..1]	Amount	C2, C6	59
	PutAmount *<PutAmt>*	[1..1]	Amount	C2, C6	60
	OptionSettlementCurrency *<OptnSttlmCcy>*	[0..1]	CodeSet	C2	60
	FinalSettlementDate *<FnlSttlmDt>*	[1..1]	Date		61
	Premium *<Prm>*	[1..1]			61
	PremiumQuote *<PrmQt>*	[1..1]			61
{Or	**PercentageOfCallAmount** *<PctgOfCallAmt>*	[1..1]	Rate		62
Or	**PercentageOfPutAmount** *<PctgOfPutAmt>*	[1..1]	Rate		62
Or	**PointsOfCallAmount** *<PtsOfCallAmt>*	[1..1]	Rate		62
Or}	**PointsOfPutAmount** *<PtsOfPutAmt>*	[1..1]	Rate		62
	PremiumCurrency *<PrmCcy>*	[1..1]	CodeSet	C2	62

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	62
	DecimalPlaces <*DcmlPlcs*>	[1..1]	Quantity		63
	PremiumSettlementDate <*PrmSttlmDt*>	[1..1]	Date		63
	PayerPartyReference <*PyerPtyRef*>	[1..1]	Text		63
	ReceiverPartyReference <*RcvrPtyRef*>	[1..1]	Text		63
	SettlementAmountType <*SttlmAmtTp*>	[1..1]	CodeSet		63
	AdditionalOptionInformation <*AddtlOptnInf*>	[1..1]	Text		63

Constraints

- **EarliestExerciseDateRule**

  If ExerciseStyle is AMER, then EarliestExerciseDate must be present.

2.4.5.15.1 Data <Data>

Presence: [1..1]

Definition: Type of data to indicate whether a trade is an option or resulted by an option exercise.

Datatype: "DataType1Code" on page 92

CodeName	Name	Definition
EXDA	ExerciseData	Specified type of data is exercise data.
TRDA	TradingData	Specified type of data is trading data.

2.4.5.15.2 ExerciseStatus <ExrcSts>

Presence: [1..1]

Definition: Specifies the exercise status of the option.

Datatype: "DerivativeExerciseStatus1Code" on page 93

CodeName	Name	Definition
EXEC	Exercised	Derivative is exercised.
EXPI	Expired	Derivative is expired and will not be exercised.
VALI	Valid	Derivative is not exercised.

2.4.5.15.3 ExerciseStyle <ExrcStyle>

Presence: [1..1]

Definition: Defines how an option can be exercised.

Datatype: "OptionStyle2Code" on page 95

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

2.4.5.15.4 OptionType <OptnTp>

Presence: [1..1]

Definition: Choice of format for option type.

Datatype: "OptionType1Code" on page 95

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

2.4.5.15.5 DerivativeOptionIdentification <DerivOptnId>

Presence: [1..1]

Definition: Identifies the derivative option.

Datatype: "Max35Text" on page 107

2.4.5.15.6 OptionPayoutType <OptnPyoutTp>

Presence: [1..1]

Definition: Indicates the type of payout that will result from an in-the-money option.

Datatype: "OptionPayoutType1Code" on page 94

CodeName	Name	Definition
BINA	Binary	Indicates the type of binaryoption.
CAPP	Capped	Indicates the type of capped option.
VANI	Vanilla	Indicates the type of vanilla option.

2.4.5.15.7 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		56
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	56
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	56

2.4.5.15.7.1 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 106

2.4.5.15.7.2 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 90

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.

2.4.5.15.7.3 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 90

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.

2.4.5.15.8 StrikePrice <StrkPric>

Presence: [1..1]

Definition: Specifies the rate of exchange at which the foreign exchange option has been struck.

StrikePrice <StrkPric> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		57
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	57
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	57

2.4.5.15.8.1 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 106

2.4.5.15.8.2 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 90

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.

2.4.5.15.8.3 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 90

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.

2.4.5.15.9 VolatilityMargin <VoltlyMrgn>

Presence: [1..1]

Definition: Annualized volatility for option model calculations.

Datatype: "PercentageRate" on page 106

2.4.5.15.10 RiskAmount <RskAmt>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 87

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.

2.4.5.15.11 ExpiryDateAndTime <XpryDtAndTm>

Presence: [1..1]

Definition: Date on which a privilege (for example, option, right, warrant,...) expires. If it is an European option, the option holder can only exercise the right or let it lapse on expiry date. If it is an American option, the option holder can exercise the right up to the expiry date.

Datatype: "ISODateTime" on page 103

2.4.5.15.12 ExpiryLocation <XpryLctn>

Presence: [1..1]

Definition: Financial center where option expires.

Datatype: "Max4AlphaNumericText" on page 108

2.4.5.15.13 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the option trade.

Datatype: "SettlementDateCode" on page 98

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.

CodeName	Name	Definition
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.

2.4.5.15.14 OptionAmounts <OptnAmts>

Presence: [1..1]

Definition: Specifies the call and the put amount of the underlying foreign exchange trade.

OptionAmounts <OptnAmts> contains the following **AmountsAndValueDate4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CallAmount <*CallAmt*>	[1..1]	Amount	C2, C6	59
	PutAmount <*PutAmt*>	[1..1]	Amount	C2, C6	60
	OptionSettlementCurrency <*OptnSttlmCcy*>	[0..1]	CodeSet	C2	60
	FinalSettlementDate <*FnlSttlmDt*>	[1..1]	Date		61

2.4.5.15.14.1 CallAmount <CallAmt>

Presence: [1..1]

Definition: Call amount and currency of a foreign exchange option trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 87

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.5.15.14.2 PutAmount <PutAmt>

Presence: [1..1]

Definition: Put amount and currency of a foreign exchange option trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 87

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.5.15.14.3 OptionSettlementCurrency <OptnSttlmCcy>

Presence: [0..1]

Definition: The single settlement currency for the payment made by the seller to the buyer if the option is exercised in case of a Non Deliverable Option.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 91

Constraints

- **ActiveOrHistoricCurrency**

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

2.4.5.15.14.4 FinalSettlementDate <FnlSttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 103

2.4.5.15.15 Premium <Prm>

Presence: [1..1]

Definition: Specifies the amount of the premium of a foreign exchange option trade and its settlement place.

Premium <Prm> contains the following **PremiumAmount3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PremiumQuote *<PrmQt>*	[1..1]			61
{Or	**PercentageOfCallAmount** *<PctgOfCallAmt>*	[1..1]	Rate		62
Or	**PercentageOfPutAmount** *<PctgOfPutAmt>*	[1..1]	Rate		62
Or	**PointsOfCallAmount** *<PtsOfCallAmt>*	[1..1]	Rate		62
Or}	**PointsOfPutAmount** *<PtsOfPutAmt>*	[1..1]	Rate		62
	PremiumCurrency *<PrmCcy>*	[1..1]	CodeSet	C2	62
	Amount *<Amt>*	[1..1]	Amount	C1, C5	62
	DecimalPlaces *<DcmlPlcs>*	[1..1]	Quantity		63
	PremiumSettlementDate *<PrmSttlmDt>*	[1..1]	Date		63
	PayerPartyReference *<PyerPtyRef>*	[1..1]	Text		63
	ReceiverPartyReference *<RcvrPtyRef>*	[1..1]	Text		63

2.4.5.15.15.1 PremiumQuote <PrmQt>

Presence: [1..1]

Definition: Specifies the calculation method of the premium amount.

PremiumQuote <PrmQt> contains one of the following **PremiumQuote1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**PercentageOfCallAmount** *<PctgOfCallAmt>*	[1..1]	Rate		62
Or	**PercentageOfPutAmount** *<PctgOfPutAmt>*	[1..1]	Rate		62
Or	**PointsOfCallAmount** *<PtsOfCallAmt>*	[1..1]	Rate		62
Or}	**PointsOfPutAmount** *<PtsOfPutAmt>*	[1..1]	Rate		62

2.4.5.15.15.1.1 PercentageOfCallAmount <PctgOfCallAmt>

Presence: [1..1]

Definition: Premium calculation is based on a percentage of the call amount.

Datatype: "PercentageRate" on page 106

2.4.5.15.15.1.2 PercentageOfPutAmount <PctgOfPutAmt>

Presence: [1..1]

Definition: Premium calculation is based on a percentage of the put amount.

Datatype: "PercentageRate" on page 106

2.4.5.15.15.1.3 PointsOfCallAmount <PtsOfCallAmt>

Presence: [1..1]

Definition: Premium calculation is based on points of the call amount.

Datatype: "BaseOneRate" on page 106

2.4.5.15.15.1.4 PointsOfPutAmount <PtsOfPutAmt>

Presence: [1..1]

Definition: Premium calculation is based on points of the put amount.

Datatype: "BaseOneRate" on page 106

2.4.5.15.15.2 PremiumCurrency <PrmCcy>

Presence: [1..1]

Definition: Identification of the premium currency in which the option is held.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 91

Constraints

- **ActiveOrHistoricCurrency**

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

2.4.5.15.15.3 Amount <Amt>

Presence: [1..1]

Definition: Result of the calculation of the premium amount on the basis of the premium quote and one of the amounts of the underlying foreign exchange trade.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 87

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.

2.4.5.15.15.4 DecimalPlaces <DcmlPlcs>

Presence: [1..1]

Definition: Number of decimal places to which quantities of units/shares are rounded.

Datatype: "Number" on page 106

2.4.5.15.15.5 PremiumSettlementDate <PrmSttlmDt>

Presence: [1..1]

Definition: Date on which the premium must be settled.

Datatype: "ISODate" on page 103

2.4.5.15.15.6 PayerPartyReference <PyerPtyRef>

Presence: [1..1]

Definition: Premium fee payer related information

Datatype: "Max35Text" on page 107

2.4.5.15.15.7 ReceiverPartyReference <RcvrPtyRef>

Presence: [1..1]

Definition: Premium fee receiver related information

Datatype: "Max35Text" on page 107

2.4.5.15.16 SettlementAmountType <SttlmAmtTp>

Presence: [1..1]

Definition: Indicates whether the trade is to be settled as principal or netted off against another trade.

Datatype: "SettlementType1Code" on page 99

CodeName	Name	Definition
PRIN	Principal	Option trade is settled as principal.
NETO	NettedOff	Option trade is netted off against another trade.

2.4.5.15.17 AdditionalOptionInformation <AddtlOptnInf>

Presence: [1..1]

Definition: Free format text that may contain information on the option.

Datatype: "Max140Text" on page 107

2.4.5.16 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		64
Or	**AlternateIdentification** <*AltrnId*>	[1..1]	±		64
Or	**RIC** <*RIC*>	[1..1]	IdentifierSet		64
Or	**TickerSymbol** <*TckrSymb*>	[1..1]	IdentifierSet		65
Or	**Bloomberg** <*Blmbrg*>	[1..1]	IdentifierSet		65
Or	**CTA** <*CTA*>	[1..1]	IdentifierSet		65
Or}	**Common** <*Cmon*>	[1..1]	IdentifierSet		65

2.4.5.16.1 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 105

2.4.5.16.2 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 83 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		83
	IdentificationSource <*IdSrc*>	[1..1]	±		83

2.4.5.16.3 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 105

2.4.5.16.4 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 105

2.4.5.16.5 Bloomberg <Blmbrg>

Presence: [1..1]

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

Datatype: "BloombergIdentifier" on page 104

2.4.5.16.6 CTA <CTA>

Presence: [1..1]

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

Datatype: "ConsolidatedTapeAssociationIdentifier" on page 104

2.4.5.16.7 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 104

2.4.6 Reference <Ref>

Presence: [0..1]

Definition: Reference of the report.

Impacted by: C15 "IssuerAndOrMessageNameRule"

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		66
	MessageName *<MsgNm>*	[0..1]	Text		66
	ReferenceIssuer *<RefIssr>*	[0..1]			66
	Name *<Nm>*	[1..1]	Text		66

Constraints

- **IssuerAndOrMessageNameRule**

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

2.4.6.1 Reference <Ref>

Presence: [1..1]

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

Datatype: "Max35Text" on page 107

2.4.6.2 MessageName <MsgNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 107

2.4.6.3 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		66

2.4.6.3.1 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 107

2.4.7 RequestResponder <ReqRspndr>

Presence: [1..1]

Definition: Indicates if this report is for responding to a capture request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 105):

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

2.4.8 RequestRejected <ReqRjctd>

Presence: [0..1]

Definition: Indicates if this report is a rejection report for responding to a capture request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 105):

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

2.4.9 QueryRejectReason <QryRjctRsn>

Presence: [0..1]

Definition: Reason of rejection.

Datatype: "Max35Text" on page 107

2.4.10 TotalNumberTrades <TtlNbTrds>

Presence: [0..1]

Definition: Indicates the total number of trades.

Datatype: "Number" on page 106

2.4.11 LastReportRequested <LastRptReqd>

Presence: [0..1]

Definition: Indicates if this report is the last report sent for responding to one capture request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 105):

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

2.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C19 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 82 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		82
	Envelope *<Envlp>*	[1..1]	(External Schema)		82

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.032.001.01 ForeignExchangeTradeCaptureReportRequestV01

3.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeCaptureReportRequest message is sent by a trading member to the trading system for inquiry of trade capture report.

Usage

The request is sent by the trading member to the trading system to inquire trade capture report.

Note a capture request could be rejected.

Outline

The ForeignExchangeTradeCaptureReportRequestV01 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. QueryRequestIdentification

   Identifies the capture request message.

B. QueryOrderStatus

   Range of the trade for the inquire.

C. QueryType

   Specifies the inquiry type of the data.

D. QueryStartNumber

   Start number in request result.

E. QueryByPeriod

   Indicates whether the request is query trade for a period of time.

F. QueryPeriod

   Period of the inquiry

G. QueryTradeIdentification

   States the identification of the trade which the trading member inquires.

H. QueryEndIdentification

   Identifies the end of the request result.

I. SupplementaryData

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

J. QueryPageSize

Largest number of request result.

K. QueryParameterValue

Specifies the inquiry value of the parameter.

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradCaptrRptReq>	[1..1]		C1, C2	
	QueryRequestIdentification *<QryReqId>*	[1..1]	±		70
	QueryOrderStatus *<QryOrdrSts>*	[1..1]	CodeSet		70
	QueryType *<QryTp>*	[0..1]	CodeSet		70
	QueryStartNumber *<QryStartNb>*	[1..1]	Text		70
	QueryByPeriod *<QryByPrd>*	[1..1]	Indicator		71
	QueryPeriod *<QryPrd>*	[0..1]	±		71
	QueryTradeIdentification *<QryTradId>*	[0..1]	Text		71
	QueryEndIdentification *<QryEndId>*	[0..1]	Text		71
	SupplementaryData *<SplmtryData>*	[0..*]	±	C3	71
	QueryPageSize *<QryPgSz>*	[0..1]	Text		72
	QueryParameterValue *<QryParamVal>*	[0..1]	Text		72

3.3 Constraints

C1 QueryPeriodandTradeIdentificationRule1

Either QueryTradeIdentification or QueryPeriod may be present, but not both.

This constraint is defined at the MessageDefinition level.

C2 QueryPeriodandTradeIdentificationRule2

If QueryByPeriod is "false" or "0" (No), then QueryTradeIdentification must be present. If QueryByPeriod is "true" or "1" (Yes), then QueryPeriod must be present.

This constraint is defined at the MessageDefinition level.

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.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 QueryRequestIdentification <QryReqId>

Presence: [1..1]

Definition: Identifies the capture request message.

QueryRequestIdentification <QryReqId> contains the following elements (see "MessageIdentification1" on page 81 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		81
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		81

3.4.2 QueryOrderStatus <QryOrdrSts>

Presence: [1..1]

Definition: Range of the trade for the inquire.

Datatype: "QueryOrderStatus1Code" on page 98

CodeName	Name	Definition
QUCO	QueryUnconfirmedOrder	Query for orders which are not confirmed by a party.
QOFP	QueryOrdersForTheParty	Query for all orders for a party.
QFEO	QueryFullyExecutedOrder	Query for orders have been completely executed.
QPEO	QueryPartiallyExecutedOrder	Query for orders have been partially executed.
QUAO	QueryAllOrders	Query for all orders.

3.4.3 QueryType <QryTp>

Presence: [0..1]

Definition: Specifies the inquiry type of the data.

Datatype: "QueryDataType1Code" on page 98

CodeName	Name	Definition
QFXT	QueryForeignExchangeTradingData	Query for tading data of foreign exchange.
QOTD	QueryOptionTradingData	Query for tading data of option.

3.4.4 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Start number in request result.

Datatype: "Max35NumericText" on page 107

3.4.5 QueryByPeriod <QryByPrd>

Presence: [1..1]

Definition: Indicates whether the request is query trade for a period of time.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 105):

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

3.4.6 QueryPeriod <QryPrd>

Presence: [0..1]

Definition: Period of the inquiry

QueryPeriod <QryPrd> contains the following elements (see "Period4" on page 78 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartDate <*StartDt*>	[1..1]			78
{Or	Date <*Dt*>	[1..1]	±		78
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		79
	EndDate <*EndDt*>	[1..1]			79
{Or	Date <*Dt*>	[1..1]	±		79
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		79

3.4.7 QueryTradeIdentification <QryTradId>

Presence: [0..1]

Definition: States the identification of the trade which the trading member inquires.

Datatype: "Max35Text" on page 107

3.4.8 QueryEndIdentification <QryEndId>

Presence: [0..1]

Definition: Identifies the end of the request result.

Datatype: "Max35Text" on page 107

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: C3 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 82 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		82
	Envelope *<Envlp>*	[1..1]	(External Schema)		82

Constraints

- **SupplementaryDataRule**

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

3.4.10 QueryPageSize <QryPgSz>

Presence: [0..1]

Definition: Largest number of request result.

Datatype: "Max35NumericText" on page 107

3.4.11 QueryParameterValue <QryParamVal>

Presence: [0..1]

Definition: Specifies the inquiry value of the parameter.

Datatype: "Max35Text" on page 107

4 fxtr.033.001.01 ForeignExchangeTradeCaptureReportAcknowledgementV01

4.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeCaptureReportAcknowledgement message is sent by trading members to the trading system for notifying the trade capture report is received.

Usage

The acknowledgement is sent by the trading member to the trading system after they received the trade capture report.

Note that one capture acknowledgement responds to one capture report.

Outline

The ForeignExchangeTradeCaptureReportAcknowledgementV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. AcknowledgementIdentification

   Identifies the acknowledgement message.

B. 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.

C. Status

   Acknowlegement status of recevied trade capture report.

D. Reference

   Reference of the acknowledge, specifies the message this acknowledge responds to.

E. 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> <FXTradCaptrRptAck>	[1..1]			
	AcknowledgementIdentification <*AckId*>	[0..1]	±		74
	TradeIdentification <*TradId*>	[1..1]	Text		75
	Status <*Sts*>	[1..1]	CodeSet		75
	Reference <*Ref*>	[0..1]		C1	75
	Reference <*Ref*>	[1..1]	Text		75
	MessageName <*MsgNm*>	[0..1]	Text		76
	ReferenceIssuer <*RefIssr*>	[0..1]			76
	Name <*Nm*>	[1..1]	Text		76
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	76

4.3 Constraints

C1 IssuerAndOrMessageNameRule

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

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.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 AcknowledgementIdentification <AckId>

Presence: [0..1]

Definition: Identifies the acknowledgement message.

AcknowledgementIdentification <AckId> contains the following elements (see "MessageIdentification1" on page 81 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		81
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		81

4.4.2 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 107

4.4.3 Status <Sts>

Presence: [1..1]

Definition: Acknowlegement status of recevied trade capture report.

Datatype: "Status5Code" on page 101

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing
PDNG	Pending	Instruction is pending.

4.4.4 Reference <Ref>

Presence: [0..1]

Definition: Reference of the acknowledge, specifies the message this acknowledge responds to.

Impacted by: C1 "IssuerAndOrMessageNameRule"

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		75
	MessageName *<MsgNm>*	[0..1]	Text		76
	ReferenceIssuer *<RefIssr>*	[0..1]			76
	Name *<Nm>*	[1..1]	Text		76

Constraints

- **IssuerAndOrMessageNameRule**

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

4.4.4.1 Reference <Ref>

Presence: [1..1]

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

Datatype: "Max35Text" on page 107

4.4.4.2 MessageName <MsgNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 107

4.4.4.3 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		76

4.4.4.3.1 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 107

4.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 82 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		82
	Envelope <*Envlp*>	[1..1]	(External Schema)		82

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 Message Items Types

5.1 MessageComponents

5.1.1 Account Identification

5.1.1.1 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]			77
	Identification <*Id*>	[1..1]	Text		77

5.1.1.1.1 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		77

5.1.1.1.1.1 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 107

5.1.2 Date Time

5.1.2.1 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		77
Or}	DateTime <*DtTm*>	[1..1]	DateTime		78

5.1.2.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 103

5.1.2.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 103

5.1.3 Date Time Period

5.1.3.1 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]			78
{Or	Date <*Dt*>	[1..1]	±		78
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		79
	EndDate <*EndDt*>	[1..1]			79
{Or	Date <*Dt*>	[1..1]	±		79
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		79

5.1.3.1.1 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]	±		78
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		79

5.1.3.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 77 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		77
Or}	DateTime <*DtTm*>	[1..1]	DateTime		78

5.1.3.1.1.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

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

Datatype: "DateType8Code" on page 92

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".

5.1.3.1.2 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]	±		79
Or}	NotSpecifiedDate *<NotSpcfdDt>*	[1..1]	CodeSet		79

5.1.3.1.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 77 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		77
Or}	DateTime *<DtTm>*	[1..1]	DateTime		78

5.1.3.1.2.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

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

Datatype: "DateType8Code" on page 92

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".

5.1.4 Identification Information

5.1.4.1 GenericIdentification32

Definition: Identification of an entity.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		80
	Type <*Tp*>	[0..1]	CodeSet		80
	Issuer <*Issr*>	[0..1]	CodeSet		80
	ShortName <*ShrtNm*>	[0..1]	Text		81

5.1.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity.

Datatype: "Max35Text" on page 107

5.1.4.1.2 Type <Tp>

Presence: [0..1]

Definition: Type of identified entity.

Datatype: "PartyType3Code" on page 97

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.

5.1.4.1.3 Issuer <Issr>

Presence: [0..1]

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

Datatype: "PartyType4Code" on page 97

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.

5.1.4.1.4 ShortName <ShrtNm>

Presence: [0..1]

Definition: Name of the entity.

Datatype: "Max35Text" on page 107

5.1.4.2 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		81
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		81

5.1.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the message.

Datatype: "Max35Text" on page 107

5.1.4.2.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date of creation of the message.

Datatype: "ISODateTime" on page 103

5.1.4.3 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		82
Or}	Proprietary <*Prtry*>	[1..1]	Text		82

5.1.4.3.1 Domestic <Dmst>

Presence: [1..1]

Definition: Country of the proprietary identification scheme.

Datatype: "CountryCode" on page 92

5.1.4.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Entity that issues the proprietary identification.

Datatype: "Max35Text" on page 107

5.1.5 Miscellaneous

5.1.5.1 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		82
	Envelope <*Envlp*>	[1..1]	(External Schema)		82

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.

5.1.5.1.1 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 107

5.1.5.1.2 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.

5.1.6 Party Identification

5.1.6.1 AlternateIdentification1

Definition: Alternate identification of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		83
	IdentificationSource <*IdSrc*>	[1..1]	±		83

5.1.6.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a security.

Datatype: "Max35Text" on page 107

5.1.6.1.2 IdentificationSource <IdSrc>

Presence: [1..1]

Definition: Source of the security identification.

IdentificationSource <IdSrc> contains one of the following elements (see "IdentificationSource1Choice" on page 81 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Domestic <*Dmst*>	[1..1]	CodeSet		82
Or}	Proprietary <*Prtry*>	[1..1]	Text		82

5.1.6.2 PartyIdentification44

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		83
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		83

5.1.6.2.1 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 104

5.1.6.2.2 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 107

5.1.7 Postal Address

5.1.7.1 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		84
	AddressLine <*AdrLine*>	[0..5]	Text		84
	StreetName <*StrtNm*>	[0..1]	Text		85
	BuildingNumber <*BldgNb*>	[0..1]	Text		85
	PostCode <*PstCd*>	[0..1]	Text		85
	TownName <*TwnNm*>	[0..1]	Text		85
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		85
	Country <*Ctry*>	[1..1]	CodeSet		85

5.1.7.1.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 91

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.

5.1.7.1.2 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 108

5.1.7.1.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 108

5.1.7.1.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 107

5.1.7.1.5 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 107

5.1.7.1.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 107

5.1.7.1.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 107

5.1.7.1.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: "CountryCode" on page 92

5.1.7.2 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		85
	Address *<Adr>*	[0..1]	±		86
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		86

5.1.7.2.1 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 107

5.1.7.2.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 84 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		84
	AddressLine <*AdrLine*>	[0..5]	Text		84
	StreetName <*StrtNm*>	[0..1]	Text		85
	BuildingNumber <*BldgNb*>	[0..1]	Text		85
	PostCode <*PstCd*>	[0..1]	Text		85
	TownName <*TwnNm*>	[0..1]	Text		85
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		85
	Country <*Ctry*>	[1..1]	CodeSet		85

5.1.7.2.3 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 107

5.2 Message Datatypes

5.2.1 Amount

5.2.1.1 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 90

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.

5.2.1.2 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 90

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.

5.2.1.3 ActiveOrHistoricCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 91

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.2.1.4 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 92

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ValidationByTable**

5.2.2 CodeSet

5.2.2.1 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.
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.

CodeName	Name	Definition
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.

5.2.2.2 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.

5.2.2.3 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

5.2.2.4 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.

5.2.2.5 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.

CodeName	Name	Definition
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

5.2.2.6 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).

5.2.2.7 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**

5.2.2.8 DataType1Code

Definition: Type of data to indicate whether a trade is an option or resulted by an option exercise.

Type: CodeSet

CodeName	Name	Definition
EXDA	ExerciseData	Specified type of data is exercise data.
TRDA	TradingData	Specified type of data is trading data.

5.2.2.9 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".

5.2.2.10 DerivativeExerciseStatus1Code

Definition: Specifies the exercise status of the derivative products.

Type: CodeSet

CodeName	Name	Definition
EXEC	Exercised	Derivative is exercised.
EXPI	Expired	Derivative is expired and will not be exercised.
VALI	Valid	Derivative is not exercised.

5.2.2.11 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.
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.

5.2.2.12 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

CodeName	Name	Definition
		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.

5.2.2.13 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.

5.2.2.14 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.

5.2.2.15 OptionPayoutType1Code

Definition: Indicates the type of payout that will result from an in-the-money option.

Type: CodeSet

CodeName	Name	Definition
BINA	Binary	Indicates the type of binaryoption.
CAPP	Capped	Indicates the type of capped option.
VANI	Vanilla	Indicates the type of vanilla option.

5.2.2.16 OptionStyle2Code

Definition: Defines how an option can be exercised

Type: CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

5.2.2.17 OptionType1Code

Definition: Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

5.2.2.18 OrderStatus8Code

Definition: Identifies current status of order.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancelled	Cancelled order with or without executions.
NEWW	New	Outstanding order with no executions.
REPL	Replaced	Order has been replaced.
STOP	Stopped	Order has been stopped at the exchange. Used when guaranteeing or protecting a price and quantity.
REJT	Rejected	Order has been rejected by sell-side. NOTE: An order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.
EXPI	Expired	Order has been cancelled in the broker's system due to time in force instructions.
STNP	SentToNextParty	Order has been sent to the next party, eg, the next intermediary.
RECE	Received	Order has been received, ie, technical validation of the message is ok, and the message is now at the receiving side.

CodeName	Name	Definition
CANP	PendingCancel	Order with an Order Cancel Request pending, used to confirm receipt of an Order Cancel Request. Does not indicate that the order has been cancelled.

5.2.2.19 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.
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.

CodeName	Name	Definition
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.

5.2.2.20 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.

5.2.2.21 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.

5.2.2.22 QueryDataType1Code

Definition: Specifies the inquiry type of the data.

Type: CodeSet

CodeName	Name	Definition
QFXT	QueryForeignExchangeTradingData	Query for tading data of foreign exchange.
QOTD	QueryOptionTradingData	Query for tading data of option.

5.2.2.23 QueryOrderStatus1Code

Definition: Specifies the inquiry status of order.

Type: CodeSet

CodeName	Name	Definition
QUCO	QueryUnconfirmedOrder	Query for orders which are not confirmed by a party.
QOFP	QueryOrdersForTheParty	Query for all orders for a party.
QFEO	QueryFullyExecutedOrder	Query for orders have been completely executed.
QPEO	QueryPartiallyExecutedOrder	Query for orders have been partially executed.
QUAO	QueryAllOrders	Query for all orders.

5.2.2.24 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.

CodeName	Name	Definition
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.

5.2.2.25 SettlementType1Code

Definition: Indicates how an option trade is settled.

Type: CodeSet

CodeName	Name	Definition
PRIN	Principal	Option trade is settled as principal.

CodeName	Name	Definition
NETO	NettedOff	Option trade is netted off against another trade.

5.2.2.26 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

CodeName	Name	Definition
		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 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.

5.2.2.27 Status5Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing
PDNG	Pending	Instruction is pending.

5.2.2.28 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.

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.

5.2.2.29 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.
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.

5.2.2.30 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.

5.2.3 Date

5.2.3.1 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

5.2.4 DateTime

5.2.4.1 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

5.2.5 IdentifierSet

5.2.5.1 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.

5.2.5.2 BloombergIdentifier

Definition: An identifier of a security assigned by the Bloomberg organisation.

Type: IdentifierSet

Identification scheme: Bloomberg; BloombergIdentifier

Format

minLength	1
maxLength	35

5.2.5.3 ConsolidatedTapeAssociationIdentifier

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

Type: IdentifierSet

Identification scheme: CTAIdentifier; CTAIdentifier

Format

minLength	1
maxLength	35

5.2.5.4 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

5.2.5.5 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}

5.2.5.6 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

5.2.5.7 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

5.2.6 Indicator

5.2.6.1 YesNoIndicator

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

Type: Indicator

Meaning When True: Yes

Meaning When False: No

5.2.7 Quantity

5.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

5.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

5.2.8 Rate

5.2.8.1 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

5.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11

fractionDigits	10
baseValue	100.0

5.2.9 Text

5.2.9.1 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

5.2.9.2 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

5.2.9.3 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

5.2.9.4 Max35NumericText

Definition: Specifies a numeric string with a maximum length of 35 digits.

Type: Text

Format

pattern	[0-9]{1,35}

5.2.9.5 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

5.2.9.6 Max3NumericText

Definition: Specifies a numeric string with a maximum length of 3 digits.

Type: Text

Format

pattern	[0-9]{1,3}

5.2.9.7 Max4AlphaNumericText

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

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

5.2.9.8 Max6Text

Definition: Specifies a character string with a maximum length of 6 characters.

Type: Text

Format

minLength	1
maxLength	6

5.2.9.9 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70